

Daily MTM Report

Daily summary for 13/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.32500		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.30500		9.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.91000		8.86000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.64000		8.59000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35500		12.34600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.04500		9.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000		8.87500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92000		8.87000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.06000		9.01000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.89000		8.84500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.85000		8.80800			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				8.24500	8.20000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.57740		10.47430		49.97	170,296,140.00	16,100	155,214.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			578.00000	647	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			554.00000	520	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			622.00000	693	48.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			498.00000	466	48.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			746.00000	822	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			371.00000	345	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			669.00000	743	48.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			445.00000	415	48.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			829.00000	909	46.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			305.00000	282	46.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			920.00000	1,004	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			246.00000	227	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			829.00000	909	46.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			305.00000	282	46.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			746.00000	822	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			371.00000	345	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			432.00000	490	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			807.00000	763	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			889.00000	971	46.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			265.00000	244	46.17	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			645.00000	718	48.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			471.00000	440	48.45	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			360.00000	413	52.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			986.00000	935	52.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			335.00000	385	53.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,061.00000	1,008	53.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			557.00000	625	49.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			583.00000	548	49.46	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			312.00000	360	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,138.00000	1,082	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			271.00000	313	54.63	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			464.00000	526	50.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			740.00000	698	50.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,296.00000	1,236	54.63	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 12/12/2008 Currency Future	10.35	Call			622.00000	693	48.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			498.00000	466	48.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,795.00000	2,894	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			21.00000	16	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			448.00000	508	51.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			774.00000	730	51.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,057.00000	1,144	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			183.00000	166	45.36	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,093.00000	1,181	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			169.00000	153	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,450.00000	1,542	43.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			76.00000	65	43.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,206.00000	1,295	44.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			132.00000	118	44.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,285.00000	1,375	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			111.00000	98	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,130.00000	1,218	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			156.00000	141	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,367.00000	1,458	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			92.00000	80	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,206.00000	1,295	44.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			132.00000	118	44.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,536.00000	1,636	44.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			62.00000	58	44.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,493.00000	1,589	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			69.00000	62	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,920.00000	2,016	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			46.00000	38	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,680.00000	1,777	46.32	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			55.00000	50	46.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,066.00000	2,160	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			42.00000	33	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,114.00000	2,208	50.96	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			40.00000	31	50.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,163.00000	2,257	51.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			39.00000	29	51.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,260.00000	2,354	52.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			36.00000	27	52.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,212.00000	2,306	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			37.00000	28	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,405.00000	2,501	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			31.00000	23	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,502.00000	2,599	55.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			28.00000	21	55.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,017.00000	2,112	49.93	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 12/12/2008 Currency Future	8.50	Put			43.00000	35	49.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,600.00000	2,697	56.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	20	56.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,405.00000	2,501	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			31.00000	23	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,309.00000	2,403	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	26	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,824.00000	1,920	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			50.00000	43	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,309.00000	2,403	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	26	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,920.00000	2,016	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			46.00000	38	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,728.00000	1,825	46.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			53.00000	47	46.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,697.00000	2,795	57.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			23.00000	18	57.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,600.00000	2,697	56.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	20	56.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,212.00000	2,306	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			37.00000	28	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,648.00000	2,746	57.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			24.00000	19	57.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,551.00000	2,648	56.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			27.00000	20	56.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,454.00000	2,550	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			29.00000	22	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,357.00000	2,452	53.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			33.00000	25	53.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,969.00000	2,064	49.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			45.00000	36	49.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,872.00000	1,968	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			48.00000	40	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,632.00000	1,730	45.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			58.00000	53	45.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,824.00000	1,920	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			50.00000	43	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,728.00000	1,825	46.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			53.00000	47	46.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,776.00000	1,872	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			51.00000	45	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,680.00000	1,777	46.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			55.00000	50	46.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,584.00000	1,683	45.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			60.00000	55	45.29	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 12/12/2008 Currency Future	9.15	Call			1,408.00000	1,500	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			84.00000	72	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,326.00000	1,416	44.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			101.00000	89	44.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,246.00000	1,335	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			121.00000	108	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,168.00000	1,256	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			144.00000	129	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,450.00000	1,542	43.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			76.00000	65	43.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,367.00000	1,458	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			92.00000	80	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			920.00000	1,004	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			246.00000	227	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			801.00000	879	46.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			326.00000	302	46.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			694.00000	768	47.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			420.00000	391	47.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,114.00000	2,208	50.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			40.00000	31	50.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			986.00000	1,072	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			212.00000	195	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			859.00000	940	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			285.00000	262	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			986.00000	1,072	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			212.00000	195	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,285.00000	1,375	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			111.00000	98	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			952.00000	1,038	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			228.00000	210	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			719.00000	795	47.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			395.00000	368	47.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			387.00000	442	52.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			913.00000	865	52.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			192.00000	224	57.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,718.00000	1,646	57.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			135.00000	159	59.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,161.00000	2,082	59.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			323.00000	372	53.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,099.00000	1,045	53.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			227.00000	264	55.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,503.00000	1,437	55.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			161.00000	189	58.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,936.00000	1,861	58.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,246.00000	1,335	44.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.35	Put			121.00000	108	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			301.00000	348	53.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,177.00000	1,120	53.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			212.00000	247	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,588.00000	1,520	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			150.00000	176	58.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,026.00000	1,949	58.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			114.00000	134	60.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,390.00000	2,307	60.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			537.00000	604	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			613.00000	576	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			185.00000	216	57.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,761.00000	1,689	57.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			110.00000	130	60.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,436.00000	2,353	60.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			64.00000	76	62.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,140.00000	3,049	62.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			32.00000	39	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,857.00000	3,762	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,584.00000	1,683	45.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			60.00000	55	45.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			198.00000	231	56.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,674.00000	1,604	56.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			118.00000	139	59.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,344.00000	2,262	59.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			70.00000	82	62.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,045.00000	2,955	62.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			35.00000	43	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,761.00000	3,665	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			126.00000	149	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,252.00000	2,171	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			75.00000	88	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,950.00000	2,861	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			38.00000	47	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,664.00000	3,570	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			252.00000	293	55.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,378.00000	1,315	55.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			89.00000	105	61.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,714.00000	2,628	61.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			49.00000	59	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,424.00000	3,332	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,381.00000	3,482	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			7.00000	5	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,529.00000	3,631	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			5.00000	3	60.21	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 12/12/2008 Currency Future	10.70	Call			482.00000	544	50.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			707.00000	667	50.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			280.00000	324	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,256.00000	1,197	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			166.00000	195	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,892.00000	1,818	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			99.00000	117	60.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,574.00000	2,490	60.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,678.00000	3,779	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			3.00000	2	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,942.00000	3,041	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			18.00000	13	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,480.00000	3,581	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			5.00000	4	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,746.00000	2,844	58.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			22.00000	17	58.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			95.00000	113	60.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,621.00000	2,535	60.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,283.00000	3,383	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			9.00000	6	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,551.00000	2,648	56.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			27.00000	20	56.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,168.00000	1,256	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			144.00000	129	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			694.00000	768	47.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			420.00000	391	47.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			401.00000	458	51.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			877.00000	830	51.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			235.00000	273	55.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,461.00000	1,396	55.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			140.00000	164	58.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,116.00000	2,037	58.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			83.00000	98	61.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,808.00000	2,720	61.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,185.00000	3,285	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			11.00000	8	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			373.00000	427	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			949.00000	900	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			220.00000	256	56.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,545.00000	1,478	56.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			131.00000	154	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,206.00000	2,126	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			77.00000	91	61.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			2,903.00000	2,814	61.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			0.00000	3,089	60.21	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 12/12/2008 Currency Future	7.50	Put			0.00000	12	60.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	79	62.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			0.00000	3,002	62.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.83920		10.73570		38.40	5,473,796.00	505	16,198.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			934.00000	1,000	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			948.00000	911	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			993.00000	1,063	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			857.00000	823	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,115.00000	1,202	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			680.00000	663	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,051.00000	1,127	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			765.00000	738	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,170.00000	1,258	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			634.00000	619	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,255.00000	1,345	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			570.00000	556	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,170.00000	1,258	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			634.00000	619	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,115.00000	1,202	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			680.00000	663	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,093.00000	1,175	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			708.00000	685	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			808.00000	870	39.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,173.00000	1,131	39.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			696.00000	760	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,360.00000	1,321	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			679.00000	741	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,393.00000	1,352	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			628.00000	689	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,493.00000	1,450	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			842.00000	905	38.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,106.00000	1,066	38.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,898.00000	3,002	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			62.00000	63	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,438.00000	1,532	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			453.00000	443	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,744.00000	1,842	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			308.00000	303	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,604.00000	1,700	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			368.00000	361	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,470.00000	1,565	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			435.00000	426	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,673.00000	1,770	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			337.00000	331	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,536.00000	1,632	37.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Put			400.00000	392	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,816.00000	1,915	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			281.00000	276	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,164.00000	2,266	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			178.00000	176	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,124.00000	2,225	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			188.00000	186	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,287.00000	2,389	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			151.00000	150	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,287.00000	2,389	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			151.00000	150	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,328.00000	2,431	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			142.00000	142	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,455.00000	2,558	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			119.00000	119	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,412.00000	2,516	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			127.00000	126	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,370.00000	2,473	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			134.00000	134	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,541.00000	2,645	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			106.00000	106	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,328.00000	2,431	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			142.00000	142	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,762.00000	2,866	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			76.00000	77	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,673.00000	2,777	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			87.00000	87	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,585.00000	2,688	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			99.00000	99	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,498.00000	2,601	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			112.00000	112	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,245.00000	2,348	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			160.00000	158	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,084.00000	2,185	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			198.00000	196	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,498.00000	2,601	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			112.00000	112	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,412.00000	2,516	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			127.00000	126	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,084.00000	2,185	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			198.00000	196	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,005.00000	2,106	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			220.00000	217	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,807.00000	2,911	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			71.00000	72	37.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,717.00000	2,821	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			82.00000	82	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,629.00000	2,732	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			93.00000	93	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,204.00000	2,306	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			169.00000	167	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,717.00000	2,821	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			82.00000	82	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,629.00000	2,732	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			93.00000	93	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,204.00000	2,306	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			169.00000	167	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,124.00000	2,225	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			188.00000	186	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,044.00000	2,146	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			209.00000	206	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,762.00000	2,866	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			76.00000	77	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,673.00000	2,777	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			87.00000	87	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,245.00000	2,348	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			160.00000	158	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,541.00000	2,645	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			106.00000	106	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,967.00000	2,067	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			231.00000	228	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,891.00000	1,991	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			255.00000	251	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,816.00000	1,915	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			281.00000	276	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,891.00000	1,991	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			255.00000	251	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,673.00000	1,770	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			337.00000	331	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,536.00000	1,632	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			400.00000	392	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,470.00000	1,565	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			435.00000	426	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,044.00000	2,146	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			209.00000	206	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,744.00000	1,842	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			308.00000	303	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,407.00000	1,500	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			471.00000	461	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,345.00000	1,437	37.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Put			509.00000	498	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,285.00000	1,375	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			549.00000	536	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,407.00000	1,500	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			471.00000	461	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,345.00000	1,437	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			509.00000	498	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,226.00000	1,316	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			591.00000	577	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,708.00000	1,806	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			322.00000	317	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,638.00000	1,735	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			352.00000	346	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,570.00000	1,666	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			384.00000	376	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,503.00000	1,598	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			417.00000	409	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,375.00000	1,468	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			490.00000	479	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,314.00000	1,406	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			529.00000	517	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,255.00000	1,345	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			570.00000	556	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,198.00000	1,287	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			612.00000	597	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,012.00000	1,084	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			826.00000	795	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			973.00000	1,041	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			887.00000	852	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			896.00000	961	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,010.00000	971	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			860.00000	923	38.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,074.00000	1,034	38.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			825.00000	887	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,139.00000	1,098	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			789.00000	853	39.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,203.00000	1,164	39.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,198.00000	1,287	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			612.00000	597	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,142.00000	1,230	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			657.00000	641	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,012.00000	1,084	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			826.00000	795	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			973.00000	1,041	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			887.00000	852	38.00	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	10.40	Call			1,072.00000	1,148	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			736.00000	709	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,031.00000	1,106	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			795.00000	767	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			954.00000	1,020	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			918.00000	881	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			915.00000	980	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			979.00000	941	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			877.00000	942	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,042.00000	1,002	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			915.00000	980	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			979.00000	941	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			769.00000	836	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,234.00000	1,197	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			732.00000	797	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,296.00000	1,258	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			732.00000	797	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,296.00000	1,258	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			662.00000	724	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,426.00000	1,384	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			597.00000	655	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,561.00000	1,516	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			566.00000	623	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,631.00000	1,584	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			537.00000	593	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,701.00000	1,653	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			509.00000	563	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,774.00000	1,724	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			825.00000	887	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,139.00000	1,098	39.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			789.00000	853	39.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,203.00000	1,164	39.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			751.00000	817	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,265.00000	1,227	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			714.00000	778	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,328.00000	1,289	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			645.00000	706	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,459.00000	1,417	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			612.00000	672	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,527.00000	1,483	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			581.00000	639	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,596.00000	1,550	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			552.00000	608	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,666.00000	1,619	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			566.00000	623	39.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,631.00000	1,584	39.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,226.00000	1,316	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			591.00000	577	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			993.00000	1,063	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			857.00000	823	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,072.00000	1,148	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			736.00000	709	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			0.00000	942	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	1,002	38.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.07180		10.96640		34.43	221,436.00	20	2,591.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,138.00000	1,198	34.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,121.00000	1,076	34.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,197.00000	1,258	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,030.00000	986	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,321.00000	1,404	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			855.00000	833	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,233.00000	1,301	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			967.00000	929	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,374.00000	1,458	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			807.00000	787	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,456.00000	1,542	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			739.00000	720	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,374.00000	1,458	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			807.00000	787	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,295.00000	1,378	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			879.00000	856	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,295.00000	1,378	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			879.00000	856	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			997.00000	1,053	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,381.00000	1,331	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			887.00000	947	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,571.00000	1,525	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			870.00000	929	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,603.00000	1,557	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			818.00000	875	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,701.00000	1,653	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,047.00000	1,104	34.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,281.00000	1,233	34.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,177.00000	1,238	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,060.00000	1,016	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,251.00000	1,326	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			935.00000	904	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,630.00000	1,720	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			613.00000	598	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,917.00000	2,011	33.56	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			450.00000	439	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,785.00000	1,878	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			519.00000	506	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,660.00000	1,751	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			594.00000	579	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,850.00000	1,944	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			484.00000	472	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,722.00000	1,813	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			556.00000	542	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,985.00000	2,080	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			418.00000	408	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,309.00000	2,408	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	286	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,309.00000	2,408	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	286	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,424.00000	2,524	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			257.00000	252	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,462.00000	2,563	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			246.00000	241	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,502.00000	2,602	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			235.00000	230	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,581.00000	2,682	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			215.00000	210	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,541.00000	2,642	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			225.00000	220	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,702.00000	2,804	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			186.00000	183	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,541.00000	2,642	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			225.00000	220	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,385.00000	2,485	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			269.00000	263	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,869.00000	2,972	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			152.00000	150	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,785.00000	2,887	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			169.00000	166	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,621.00000	2,723	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			205.00000	201	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,234.00000	2,333	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			318.00000	311	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,161.00000	2,259	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			345.00000	337	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,827.00000	2,929	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			160.00000	158	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,744.00000	2,846	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			177.00000	174	33.56	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			2,662.00000	2,763	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			195.00000	192	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,347.00000	2,446	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	274	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,272.00000	2,370	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			305.00000	298	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,198.00000	2,296	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			331.00000	324	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,040.00000	3,143	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			123.00000	121	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,954.00000	3,057	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			137.00000	135	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,621.00000	2,723	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			205.00000	201	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,702.00000	2,804	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			186.00000	183	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,911.00000	3,014	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			145.00000	142	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,744.00000	2,846	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			177.00000	174	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,347.00000	2,446	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	274	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,581.00000	2,682	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			215.00000	210	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,502.00000	2,602	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			235.00000	230	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,424.00000	2,524	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			257.00000	252	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,198.00000	2,296	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			331.00000	324	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,125.00000	2,222	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			359.00000	351	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,054.00000	2,151	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			388.00000	379	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,125.00000	2,222	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			359.00000	351	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,785.00000	1,878	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			519.00000	506	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,850.00000	1,944	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			484.00000	472	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,600.00000	1,689	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			633.00000	617	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,541.00000	1,629	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			675.00000	657	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,484.00000	1,571	33.56	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	10.20	Put			717.00000	699	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,054.00000	2,151	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			388.00000	379	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,722.00000	1,813	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			556.00000	542	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,541.00000	1,629	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			675.00000	657	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,428.00000	1,514	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			762.00000	742	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,985.00000	2,080	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			418.00000	408	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,660.00000	1,751	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			594.00000	579	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,883.00000	1,977	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			467.00000	456	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,818.00000	1,911	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			501.00000	489	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,754.00000	1,845	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			537.00000	524	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,691.00000	1,782	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			574.00000	560	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,570.00000	1,659	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			654.00000	637	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,512.00000	1,600	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			696.00000	678	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,401.00000	1,486	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			784.00000	764	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,215.00000	1,279	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			998.00000	958	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,100.00000	1,159	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,184.00000	1,137	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,064.00000	1,122	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,248.00000	1,200	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,030.00000	1,087	34.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,314.00000	1,265	34.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,428.00000	1,514	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			762.00000	742	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,270.00000	1,352	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			904.00000	880	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,197.00000	1,258	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,030.00000	986	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,157.00000	1,217	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,091.00000	1,046	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,119.00000	1,178	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,152.00000	1,106	34.21	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	11.10	Call			1,082.00000	1,141	34.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,216.00000	1,169	34.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,270.00000	1,352	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			904.00000	880	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,157.00000	1,217	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,091.00000	1,046	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,082.00000	1,141	34.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,216.00000	1,169	34.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,013.00000	1,070	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,347.00000	1,298	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			981.00000	1,036	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,415.00000	1,365	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			943.00000	1,004	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,476.00000	1,433	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			905.00000	966	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,539.00000	1,494	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			962.00000	1,020	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,445.00000	1,398	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			924.00000	985	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,507.00000	1,463	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			852.00000	910	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,636.00000	1,589	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			785.00000	840	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,768.00000	1,719	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			753.00000	807	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,837.00000	1,785	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			722.00000	775	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,906.00000	1,853	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			693.00000	744	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,976.00000	1,922	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			835.00000	892	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,668.00000	1,621	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			801.00000	858	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,735.00000	1,686	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			769.00000	824	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,802.00000	1,752	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			737.00000	791	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,871.00000	1,819	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			924.00000	985	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,507.00000	1,463	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			753.00000	807	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,837.00000	1,785	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,064.00000	1,122	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,248.00000	1,200	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,512.00000	1,600	33.56	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	10.15	Put			696.00000	678	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,401.00000	1,486	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			784.00000	764	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,347.00000	1,431	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			831.00000	809	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,251.00000	1,326	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			935.00000	904	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,177.00000	1,238	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,060.00000	1,016	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,570.00000	1,659	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			654.00000	637	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,484.00000	1,571	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			717.00000	699	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	1,070	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			0.00000	1,298	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	1,036	35.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			0.00000	1,365	35.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.65240		15.89990		49.69	1,173,930.00	75	2,637.00
£ / R On 12/12/2008 Currency Future	15.90	Call			922.00000	780	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			922.00000	1,027	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			861.00000	723	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,011.00000	1,121	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,007.00000	857	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			807.00000	905	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			842.00000	703	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,042.00000	1,151	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			964.00000	818	50.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			864.00000	965	50.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,029.00000	878	49.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			779.00000	875	49.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			943.00000	798	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			893.00000	996	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			823.00000	684	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,073.00000	1,182	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			690.00000	559	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,290.00000	1,406	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			709.00000	575	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,259.00000	1,373	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			553.00000	438	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,553.00000	1,686	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			493.00000	386	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,693.00000	1,834	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			355.00000	269	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,105.00000	2,267	51.01	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 12/12/2008 Currency Future	18.25	Call			242.00000	177	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,592.00000	2,775	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			219.00000	159	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,719.00000	2,907	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			258.00000	190	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,509.00000	2,688	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			344.00000	260	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,144.00000	2,308	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			344.00000	260	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,144.00000	2,308	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			267.00000	197	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,467.00000	2,645	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			636.00000	511	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,386.00000	1,508	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			901.00000	762	50.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			951.00000	1,059	50.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			804.00000	665	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,104.00000	1,212	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			842.00000	703	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,042.00000	1,151	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,271.00000	1,082	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			571.00000	630	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,331.00000	1,139	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			532.00000	587	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,426.00000	1,228	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			476.00000	526	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,301.00000	1,111	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			551.00000	608	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,241.00000	1,058	48.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			591.00000	656	48.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,155.00000	988	49.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			655.00000	736	49.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,458.00000	1,259	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			458.00000	506	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,524.00000	1,321	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			424.00000	469	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,394.00000	1,198	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			494.00000	546	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,558.00000	1,353	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			408.00000	451	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,661.00000	1,452	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			361.00000	399	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,842.00000	1,625	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			292.00000	323	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,769.00000	1,554	48.29	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 12/12/2008 Currency Future	14.45	Put			319.00000	352	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,697.00000	1,485	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			347.00000	383	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,626.00000	1,418	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			376.00000	416	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,491.00000	1,290	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			441.00000	487	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,362.00000	1,168	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			513.00000	566	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,592.00000	1,385	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			392.00000	433	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,331.00000	1,139	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			532.00000	587	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,212.00000	1,034	48.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			612.00000	682	48.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,183.00000	1,011	48.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			633.00000	709	48.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,127.00000	965	49.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			677.00000	763	49.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,076.00000	920	49.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			726.00000	818	49.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,805.00000	1,590	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			305.00000	337	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,732.00000	1,520	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			332.00000	367	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,661.00000	1,452	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			361.00000	399	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,100.00000	942	49.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			700.00000	790	49.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,052.00000	899	49.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			752.00000	846	49.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,029.00000	878	49.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			779.00000	875	49.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,524.00000	1,321	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			424.00000	469	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,212.00000	1,034	48.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			612.00000	682	48.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,697.00000	1,485	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			347.00000	383	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,626.00000	1,418	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			376.00000	416	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,362.00000	1,168	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			513.00000	566	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,301.00000	1,111	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			551.00000	608	48.29	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 12/12/2008 Currency Future	14.90	Call			1,458.00000	1,259	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			458.00000	506	48.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,155.00000	988	49.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			655.00000	736	49.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			964.00000	818	50.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			864.00000	965	50.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			881.00000	744	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			981.00000	1,091	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,052.00000	899	49.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			752.00000	846	49.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			922.00000	780	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			922.00000	1,027	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			768.00000	628	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,168.00000	1,275	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			922.00000	780	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			922.00000	1,027	50.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			804.00000	665	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,104.00000	1,212	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			728.00000	592	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,229.00000	1,340	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			728.00000	592	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,229.00000	1,340	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			654.00000	526	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,354.00000	1,474	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,076.00000	920	49.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			726.00000	818	49.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			985.00000	837	50.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			835.00000	935	50.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			943.00000	798	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			893.00000	996	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			861.00000	723	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,011.00000	1,121	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			786.00000	646	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,136.00000	1,244	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			748.00000	610	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,198.00000	1,308	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			672.00000	542	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,322.00000	1,440	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			602.00000	481	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,452.00000	1,578	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			569.00000	452	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,519.00000	1,650	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			538.00000	425	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,588.00000	1,722	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			508.00000	399	51.01	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 12/12/2008 Currency Future	17.05	Put			1,658.00000	1,797	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			323.00000	243	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,223.00000	2,391	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			303.00000	227	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,303.00000	2,475	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			285.00000	212	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,385.00000	2,559	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			250.00000	184	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,550.00000	2,731	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			234.00000	171	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,634.00000	2,819	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			205.00000	148	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,805.00000	2,995	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			465.00000	362	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,765.00000	1,910	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			438.00000	340	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,838.00000	1,987	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			413.00000	318	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,913.00000	2,066	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			389.00000	298	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,989.00000	2,145	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			366.00000	279	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,066.00000	2,226	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			413.00000	318	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,913.00000	2,066	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			366.00000	279	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,066.00000	2,226	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			303.00000	227	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,303.00000	2,475	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			267.00000	197	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,467.00000	2,645	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			333.00000	252	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,183.00000	2,349	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			313.00000	235	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,263.00000	2,433	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			294.00000	219	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,344.00000	2,517	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			276.00000	204	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,426.00000	2,602	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			227.00000	165	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,677.00000	2,863	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			212.00000	153	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,762.00000	2,951	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			198.00000	143	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,849.00000	3,040	51.01	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 12/12/2008 Currency Future	18.20	Call			250.00000	184	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,550.00000	2,731	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			234.00000	171	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,634.00000	2,819	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			219.00000	159	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,719.00000	2,907	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			192.00000	137	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,892.00000	3,085	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			179.00000	128	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,979.00000	3,175	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			167.00000	118	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,068.00000	3,266	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			313.00000	235	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,263.00000	2,433	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			276.00000	204	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,426.00000	2,602	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			227.00000	165	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,677.00000	2,863	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			198.00000	143	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,849.00000	3,040	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			185.00000	132	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,936.00000	3,130	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			452.00000	351	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,802.00000	1,949	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			426.00000	329	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,876.00000	2,026	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			401.00000	308	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,951.00000	2,105	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			377.00000	288	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,027.00000	2,186	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			619.00000	496	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,419.00000	1,543	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			585.00000	466	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,485.00000	1,614	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			553.00000	438	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,553.00000	1,686	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			522.00000	412	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,623.00000	1,759	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			619.00000	496	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,419.00000	1,543	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			585.00000	466	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,485.00000	1,614	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			493.00000	386	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,693.00000	1,834	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			465.00000	362	51.01	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 12/12/2008 Currency Future	17.20	Put			1,765.00000	1,910	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			438.00000	340	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,838.00000	1,987	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			672.00000	542	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,322.00000	1,440	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			654.00000	526	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,354.00000	1,474	51.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			985.00000	837	50.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			835.00000	935	50.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.03870		16.28090		34.40	9,703,413.50	605	7,164.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,331.00000	1,183	35.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,350.00000	1,444	35.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,293.00000	1,148	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,412.00000	1,510	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,431.00000	1,274	34.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,200.00000	1,285	34.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,293.00000	1,148	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,412.00000	1,510	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,391.00000	1,237	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,260.00000	1,348	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,470.00000	1,313	34.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,139.00000	1,224	34.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,256.00000	1,107	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,475.00000	1,569	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,126.00000	973	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,695.00000	1,784	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,166.00000	1,010	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,635.00000	1,721	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			994.00000	851	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,913.00000	2,012	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			892.00000	757	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,111.00000	2,218	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			726.00000	607	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,495.00000	2,618	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			575.00000	473	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,944.00000	3,084	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			542.00000	443	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,061.00000	3,205	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			610.00000	504	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,829.00000	2,965	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			754.00000	632	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,423.00000	2,544	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			622.00000	514	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,791.00000	2,926	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,087.00000	937	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.95	Put			1,756.00000	1,848	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,370.00000	1,218	34.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,289.00000	1,380	34.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,411.00000	1,255	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,230.00000	1,316	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,220.00000	1,067	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,539.00000	1,629	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,450.00000	1,293	34.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,169.00000	1,255	34.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,702.00000	1,513	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			921.00000	974	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,759.00000	1,567	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			878.00000	928	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,875.00000	1,678	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			794.00000	839	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,787.00000	1,594	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			856.00000	905	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,759.00000	1,567	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			878.00000	928	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,730.00000	1,540	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			899.00000	951	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,647.00000	1,461	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			966.00000	1,022	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,905.00000	1,707	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			774.00000	818	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,966.00000	1,765	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			735.00000	777	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,997.00000	1,795	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			716.00000	756	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,255.00000	2,044	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			574.00000	606	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,188.00000	1,980	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			607.00000	641	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,123.00000	1,917	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			642.00000	678	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,059.00000	1,855	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			678.00000	717	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,935.00000	1,736	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			754.00000	797	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,816.00000	1,622	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			835.00000	883	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,123.00000	1,917	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			642.00000	678	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,059.00000	1,855	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			678.00000	717	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Call			1,816.00000	1,622	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			835.00000	883	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,593.00000	1,417	33.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,012.00000	1,078	33.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,541.00000	1,374	34.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,060.00000	1,136	34.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,221.00000	2,012	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			590.00000	623	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,156.00000	1,948	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			625.00000	660	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,091.00000	1,886	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			660.00000	697	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,028.00000	1,825	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			697.00000	736	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,845.00000	1,650	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			815.00000	861	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,541.00000	1,374	34.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,060.00000	1,136	34.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,489.00000	1,333	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,109.00000	1,194	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,966.00000	1,765	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			735.00000	777	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,905.00000	1,707	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			774.00000	818	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,787.00000	1,594	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			856.00000	905	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,674.00000	1,487	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			944.00000	998	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,620.00000	1,439	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			989.00000	1,050	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,567.00000	1,396	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,036.00000	1,107	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,515.00000	1,354	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,084.00000	1,165	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,620.00000	1,439	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			989.00000	1,050	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,370.00000	1,218	34.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,289.00000	1,380	34.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,331.00000	1,183	35.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,350.00000	1,444	35.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,489.00000	1,333	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,109.00000	1,194	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,186.00000	1,029	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,605.00000	1,690	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,450.00000	1,293	34.40	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	16.00	Put			1,169.00000	1,255	34.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,411.00000	1,255	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,230.00000	1,316	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,220.00000	1,067	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,539.00000	1,629	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,145.00000	991	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,665.00000	1,752	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,350.00000	1,200	34.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,320.00000	1,412	34.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,312.00000	1,165	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,381.00000	1,477	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,274.00000	1,128	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,443.00000	1,539	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,238.00000	1,087	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,507.00000	1,598	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,203.00000	1,048	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,572.00000	1,659	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,489.00000	1,333	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,109.00000	1,194	34.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,049.00000	902	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,818.00000	1,913	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,012.00000	868	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,881.00000	1,979	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			976.00000	835	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,946.00000	2,046	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			942.00000	803	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,011.00000	2,114	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			699.00000	583	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,568.00000	2,694	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			672.00000	559	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,641.00000	2,770	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			647.00000	536	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,716.00000	2,848	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			598.00000	493	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,867.00000	3,004	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			575.00000	473	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,944.00000	3,084	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			553.00000	453	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,022.00000	3,164	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			531.00000	434	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,101.00000	3,245	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			875.00000	742	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,144.00000	2,254	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			844.00000	713	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,213.00000	2,325	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.75	Call			813.00000	685	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,282.00000	2,397	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			783.00000	658	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,352.00000	2,470	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			844.00000	713	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,213.00000	2,325	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			783.00000	658	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,352.00000	2,470	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			699.00000	583	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,568.00000	2,694	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			647.00000	536	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,716.00000	2,848	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			712.00000	595	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,531.00000	2,656	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			685.00000	571	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,605.00000	2,732	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			660.00000	548	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,679.00000	2,809	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			634.00000	525	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,754.00000	2,887	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			587.00000	483	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,906.00000	3,044	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			564.00000	463	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,983.00000	3,124	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			521.00000	425	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,140.00000	3,286	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			622.00000	514	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,791.00000	2,926	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			531.00000	434	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,101.00000	3,245	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			511.00000	416	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,180.00000	3,327	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			491.00000	398	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,260.00000	3,409	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			471.00000	381	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,340.00000	3,493	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			452.00000	365	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,421.00000	3,576	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			598.00000	493	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,867.00000	3,004	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			511.00000	416	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,180.00000	3,327	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			491.00000	398	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,260.00000	3,409	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			859.00000	728	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Put			2,178.00000	2,289	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			828.00000	699	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,247.00000	2,361	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			798.00000	672	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,317.00000	2,433	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			768.00000	645	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,387.00000	2,507	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			740.00000	620	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,459.00000	2,581	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,030.00000	884	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,849.00000	1,946	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			959.00000	819	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,978.00000	2,080	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			925.00000	787	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,044.00000	2,149	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,145.00000	991	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,665.00000	1,752	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,106.00000	954	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,725.00000	1,816	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			1,068.00000	919	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,787.00000	1,880	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,030.00000	884	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,849.00000	1,946	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			859.00000	728	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,178.00000	2,289	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,312.00000	1,165	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,381.00000	1,477	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,126.00000	973	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,695.00000	1,784	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,106.00000	954	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,725.00000	1,816	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,567.00000	1,396	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,036.00000	1,107	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,515.00000	1,354	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,084.00000	1,165	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,431.00000	1,274	34.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,200.00000	1,285	34.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,238.00000	1,087	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,507.00000	1,598	35.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.38230		16.61930		30.78	0.00	0	2.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,563.00000	1,446	31.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,544.00000	1,664	31.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,526.00000	1,412	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,607.00000	1,730	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,661.00000	1,536	30.69	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	16.35	Put			1,392.00000	1,504	30.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,508.00000	1,396	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,638.00000	1,763	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,621.00000	1,499	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,452.00000	1,567	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,699.00000	1,574	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,329.00000	1,442	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,490.00000	1,379	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,671.00000	1,797	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,360.00000	1,241	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,890.00000	2,009	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,400.00000	1,279	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,831.00000	1,947	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,225.00000	1,115	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,106.00000	2,232	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,118.00000	1,015	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,299.00000	2,432	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			928.00000	837	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,709.00000	2,855	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			766.00000	686	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,146.00000	3,304	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			729.00000	653	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,260.00000	3,420	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			817.00000	734	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,998.00000	3,152	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			943.00000	851	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,673.00000	2,818	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			973.00000	879	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,604.00000	2,746	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			830.00000	746	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,961.00000	3,114	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,320.00000	1,204	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,951.00000	2,072	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,641.00000	1,518	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,422.00000	1,535	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,681.00000	1,555	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,362.00000	1,473	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,952.00000	1,802	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,083.00000	1,170	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,035.00000	1,882	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,016.00000	1,100	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,121.00000	1,964	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			952.00000	1,032	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,007.00000	1,855	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,038.00000	1,123	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.70	Call			1,979.00000	1,829	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,060.00000	1,146	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,925.00000	1,776	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,105.00000	1,194	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,180.00000	2,020	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			911.00000	988	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,240.00000	2,078	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			870.00000	945	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,035.00000	1,882	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,016.00000	1,100	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,270.00000	2,107	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			851.00000	924	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,522.00000	2,349	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			703.00000	767	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,457.00000	2,287	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			738.00000	805	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,394.00000	2,226	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			774.00000	843	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,331.00000	2,166	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			812.00000	883	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,210.00000	2,049	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			890.00000	966	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,150.00000	1,992	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			931.00000	1,010	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,092.00000	1,936	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			973.00000	1,054	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,522.00000	2,349	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			703.00000	767	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,457.00000	2,287	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			738.00000	805	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,210.00000	2,049	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			890.00000	966	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,150.00000	1,992	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			931.00000	1,010	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,362.00000	2,196	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	863	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,300.00000	2,136	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			831.00000	904	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,064.00000	1,909	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			994.00000	1,077	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,898.00000	1,751	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,128.00000	1,218	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,925.00000	1,776	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,105.00000	1,194	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,871.00000	1,725	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.90	Put			1,152.00000	1,243	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,818.00000	1,675	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,199.00000	1,293	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,489.00000	2,318	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			720.00000	786	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,425.00000	2,256	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			756.00000	824	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,362.00000	2,196	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	863	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,300.00000	2,136	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			831.00000	904	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,064.00000	1,909	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			994.00000	1,077	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,007.00000	1,855	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,038.00000	1,123	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,767.00000	1,634	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,248.00000	1,351	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,717.00000	1,594	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,297.00000	1,412	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,871.00000	1,725	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,152.00000	1,243	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,767.00000	1,634	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,248.00000	1,351	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,845.00000	1,700	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,175.00000	1,268	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,793.00000	1,654	30.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,223.00000	1,322	30.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,641.00000	1,518	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,422.00000	1,535	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,601.00000	1,481	30.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,482.00000	1,599	30.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,818.00000	1,675	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,199.00000	1,293	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,681.00000	1,555	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,362.00000	1,473	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,563.00000	1,446	31.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,544.00000	1,664	31.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,490.00000	1,379	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,671.00000	1,797	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,717.00000	1,594	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,297.00000	1,412	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,526.00000	1,412	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,607.00000	1,730	31.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,455.00000	1,339	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,735.00000	1,856	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.00	Call			1,421.00000	1,299	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,802.00000	1,917	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,455.00000	1,339	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,735.00000	1,856	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,380.00000	1,260	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,861.00000	1,978	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,582.00000	1,464	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,513.00000	1,631	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,544.00000	1,429	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,575.00000	1,697	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,472.00000	1,359	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,703.00000	1,826	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,438.00000	1,319	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,768.00000	1,886	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,742.00000	1,614	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,272.00000	1,381	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,661.00000	1,536	30.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,392.00000	1,504	30.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,472.00000	1,359	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,703.00000	1,826	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,281.00000	1,167	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,012.00000	2,135	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,244.00000	1,132	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,074.00000	2,200	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,207.00000	1,097	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,137.00000	2,265	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,171.00000	1,064	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,201.00000	2,331	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			913.00000	823	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,744.00000	2,891	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			885.00000	797	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,816.00000	2,965	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			857.00000	771	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,888.00000	3,039	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			804.00000	722	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,035.00000	3,189	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			778.00000	698	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,109.00000	3,266	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			753.00000	675	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,184.00000	3,343	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,101.00000	999	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,332.00000	2,466	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,068.00000	967	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,399.00000	2,535	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,035.00000	937	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Put			2,466.00000	2,605	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,004.00000	907	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,534.00000	2,675	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,068.00000	967	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,399.00000	2,535	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,004.00000	907	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,534.00000	2,675	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			913.00000	823	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,744.00000	2,891	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			857.00000	771	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,888.00000	3,039	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			899.00000	810	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,780.00000	2,928	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			871.00000	784	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,852.00000	3,002	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			844.00000	759	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,924.00000	3,076	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			791.00000	710	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,072.00000	3,228	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			741.00000	664	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,222.00000	3,382	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			717.00000	642	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,298.00000	3,460	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			804.00000	722	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,035.00000	3,189	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			753.00000	675	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,184.00000	3,343	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			706.00000	631	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,336.00000	3,499	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			683.00000	610	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,413.00000	3,578	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			661.00000	590	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,491.00000	3,657	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			639.00000	570	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,570.00000	3,737	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			791.00000	710	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,072.00000	3,228	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			694.00000	620	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,375.00000	3,538	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			672.00000	600	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,452.00000	3,617	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,262.00000	1,150	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,043.00000	2,167	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,189.00000	1,080	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,169.00000	2,298	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.70	Call			1,153.00000	1,047	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,234.00000	2,365	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,085.00000	983	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,365.00000	2,501	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,052.00000	952	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,432.00000	2,570	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,020.00000	922	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,500.00000	2,640	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			988.00000	893	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,569.00000	2,711	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,380.00000	1,260	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,861.00000	1,978	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,340.00000	1,222	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,920.00000	2,040	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,301.00000	1,186	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,981.00000	2,103	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,262.00000	1,150	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,043.00000	2,167	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,085.00000	983	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,365.00000	2,501	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,544.00000	1,429	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,575.00000	1,697	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,360.00000	1,241	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,890.00000	2,009	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,400.00000	1,279	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,831.00000	1,947	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,281.00000	1,167	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,012.00000	2,135	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,207.00000	1,097	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,137.00000	2,265	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.20860		13.09800		48.18	2,654,928.60	201	35,472.00
€ / R On 12/12/2008 Currency Future	13.10	Call			725.00000	762	47.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			727.00000	653	47.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			746.00000	784	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			698.00000	625	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			837.00000	879	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			589.00000	520	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			768.00000	807	47.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			670.00000	598	47.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			885.00000	930	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			537.00000	471	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			937.00000	983	45.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			489.00000	425	45.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			911.00000	956	46.14	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 12/12/2008 Currency Future	12.70	Put			513.00000	448	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			861.00000	904	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			563.00000	495	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			577.00000	605	49.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			979.00000	897	49.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			486.00000	510	50.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,188.00000	1,101	50.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			388.00000	406	52.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,490.00000	1,397	52.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			321.00000	334	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,773.00000	1,676	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,720.00000	1,806	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			122.00000	97	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			399.00000	418	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,451.00000	1,359	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			529.00000	555	50.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,081.00000	997	50.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			410.00000	430	51.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,412.00000	1,321	51.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,075.00000	1,129	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			377.00000	321	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			963.00000	1,011	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			465.00000	403	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,168.00000	1,228	44.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			320.00000	270	44.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,447.00000	1,519	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			199.00000	161	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,410.00000	1,481	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			212.00000	172	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,484.00000	1,558	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			186.00000	150	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,410.00000	1,481	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			212.00000	172	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,268.00000	1,333	44.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			270.00000	225	44.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,302.00000	1,369	44.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			254.00000	211	44.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,234.00000	1,298	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			286.00000	239	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,561.00000	1,638	43.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			163.00000	129	43.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,522.00000	1,598	43.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			174.00000	139	43.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,600.00000	1,678	43.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			152.00000	120	43.38	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 12/12/2008 Currency Future	11.55	Call			1,679.00000	1,763	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			131.00000	104	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,894.00000	1,983	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			96.00000	74	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,807.00000	1,894	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			109.00000	85	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,639.00000	1,720	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			141.00000	111	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,338.00000	1,406	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			240.00000	197	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,850.00000	1,938	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			102.00000	80	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,763.00000	1,850	43.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			115.00000	91	43.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,447.00000	1,519	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			199.00000	161	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,373.00000	1,443	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			225.00000	185	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,200.00000	1,263	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			302.00000	254	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,136.00000	1,195	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			338.00000	286	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,105.00000	1,162	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			357.00000	303	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,046.00000	1,099	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			398.00000	340	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,894.00000	1,983	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			96.00000	74	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,807.00000	1,894	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			109.00000	85	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,484.00000	1,558	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			186.00000	150	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,105.00000	1,162	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			357.00000	303	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			990.00000	1,040	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			442.00000	381	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,136.00000	1,195	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			338.00000	286	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,018.00000	1,069	45.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			420.00000	360	45.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,639.00000	1,720	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			141.00000	111	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,268.00000	1,333	44.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			270.00000	225	44.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,075.00000	1,129	44.91	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 12/12/2008 Currency Future	12.40	Put			377.00000	321	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			963.00000	1,011	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			465.00000	403	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			990.00000	1,040	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			442.00000	381	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			790.00000	830	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			642.00000	571	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			746.00000	784	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			698.00000	625	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			705.00000	740	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			757.00000	682	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			666.00000	699	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			818.00000	740	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			813.00000	854	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			615.00000	545	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			861.00000	904	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			563.00000	495	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			685.00000	719	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			787.00000	711	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			647.00000	679	48.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			849.00000	770	48.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			611.00000	641	49.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			913.00000	833	49.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			515.00000	540	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,117.00000	1,031	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			459.00000	481	51.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,261.00000	1,173	51.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			434.00000	455	51.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,336.00000	1,246	51.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			367.00000	384	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,569.00000	1,475	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			348.00000	363	53.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,650.00000	1,554	53.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			329.00000	343	53.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,731.00000	1,635	53.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			629.00000	660	48.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			881.00000	801	48.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			594.00000	623	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			946.00000	864	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			561.00000	588	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,013.00000	930	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			500.00000	524	50.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,152.00000	1,066	50.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			472.00000	495	50.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,224.00000	1,137	50.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.95	Call			446.00000	468	51.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,298.00000	1,209	51.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			422.00000	442	51.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,374.00000	1,283	51.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			545.00000	571	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,047.00000	963	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			486.00000	510	50.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,188.00000	1,101	50.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			410.00000	430	51.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,412.00000	1,321	51.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			378.00000	395	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,530.00000	1,436	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			357.00000	373	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,609.00000	1,515	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			338.00000	353	53.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,690.00000	1,595	53.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,850.00000	1,938	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			102.00000	80	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			207.00000	215	56.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,459.00000	2,356	56.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			135.00000	139	59.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,187.00000	3,080	59.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			78.00000	81	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,930.00000	3,822	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			42.00000	44	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,694.00000	4,585	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			213.00000	221	56.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,415.00000	2,312	56.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			138.00000	142	59.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,140.00000	3,034	59.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			81.00000	84	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,883.00000	3,775	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			44.00000	46	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,646.00000	4,537	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,165.00000	2,257	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			67.00000	48	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			611.00000	641	49.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			913.00000	833	49.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			250.00000	261	55.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,152.00000	2,052	55.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			162.00000	168	58.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,864.00000	2,759	58.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			101.00000	105	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,603.00000	3,496	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			55.00000	57	60.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	17.40	Put			4,357.00000	4,249	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,540.00000	2,640	46.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			42.00000	31	46.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			312.00000	325	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,814.00000	1,717	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			202.00000	209	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,504.00000	2,400	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			131.00000	135	59.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,233.00000	3,126	59.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			75.00000	78	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,977.00000	3,869	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,832.00000	2,934	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			34.00000	25	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,074.00000	2,164	44.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			76.00000	56	44.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			367.00000	384	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,569.00000	1,475	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			237.00000	246	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,239.00000	2,138	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			154.00000	159	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,956.00000	2,850	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			94.00000	97	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,696.00000	3,589	60.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,272.00000	3,375	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			24.00000	16	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,491.00000	2,591	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			43.00000	32	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			472.00000	495	50.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,224.00000	1,137	50.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			304.00000	316	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,856.00000	1,758	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			196.00000	203	57.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,548.00000	2,445	57.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			128.00000	131	59.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,280.00000	3,173	59.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,513.00000	3,618	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			15.00000	10	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,735.00000	2,836	48.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			37.00000	27	48.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,983.00000	2,073	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			85.00000	65	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			225.00000	233	56.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,327.00000	2,224	56.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			146.00000	150	59.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,048.00000	2,942	59.16	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 12/12/2008 Currency Future	9.50	Call			3,611.00000	3,717	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			13.00000	8	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,832.00000	2,934	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			34.00000	25	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			154.00000	159	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,956.00000	2,850	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,562.00000	3,668	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			14.00000	9	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,783.00000	2,885	49.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			35.00000	26	49.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,028.00000	2,119	44.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			80.00000	60	44.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			231.00000	240	56.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,283.00000	2,181	56.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			150.00000	154	59.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,002.00000	2,896	59.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,660.00000	3,766	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			12.00000	7	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,881.00000	2,983	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			33.00000	25	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,119.00000	2,210	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			71.00000	52	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			244.00000	253	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,196.00000	2,095	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			158.00000	163	58.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,910.00000	2,805	58.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,320.00000	3,423	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			22.00000	15	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,540.00000	2,640	46.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			42.00000	31	46.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			312.00000	325	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,814.00000	1,717	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			0.00000	3,326	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	18	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			0.00000	2,542	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	33	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			0.00000	308	54.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			0.00000	1,799	54.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			0.00000	198	57.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			0.00000	2,489	57.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			0.00000	128	60.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			0.00000	3,219	60.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.52250		13.39500		33.30	27,045.00	2	4,768.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,064.00000	1,089	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,069.00000	967	32.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.35	Call			1,083.00000	1,109	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,038.00000	936	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,181.00000	1,212	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			886.00000	789	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,102.00000	1,128	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,007.00000	906	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,202.00000	1,234	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			857.00000	762	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,268.00000	1,303	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			773.00000	681	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,245.00000	1,280	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			800.00000	707	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			923.00000	944	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,328.00000	1,221	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			816.00000	834	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,571.00000	1,462	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			713.00000	728	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,868.00000	1,755	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			637.00000	649	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,142.00000	2,027	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			737.00000	753	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,792.00000	1,680	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			845.00000	864	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,500.00000	1,391	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			860.00000	879	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,465.00000	1,357	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			750.00000	766	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,755.00000	1,643	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,645.00000	1,701	29.85	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			450.00000	378	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,121.00000	1,149	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			976.00000	876	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,361.00000	1,402	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			666.00000	579	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,290.00000	1,327	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			745.00000	654	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,467.00000	1,516	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			572.00000	493	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,708.00000	1,767	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			413.00000	344	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,708.00000	1,767	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			413.00000	344	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,740.00000	1,800	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			395.00000	328	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,676.00000	1,734	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.15	Put			431.00000	361	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,554.00000	1,606	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			509.00000	434	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,584.00000	1,637	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			489.00000	415	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,495.00000	1,545	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			550.00000	473	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,840.00000	1,904	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			345.00000	281	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,614.00000	1,669	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			469.00000	396	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,773.00000	1,834	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			378.00000	312	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,129.00000	2,206	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			234.00000	184	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,054.00000	2,128	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			259.00000	206	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,980.00000	2,052	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			285.00000	229	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,909.00000	1,977	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			314.00000	254	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,584.00000	1,637	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			489.00000	415	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,091.00000	2,167	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			246.00000	194	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,017.00000	2,090	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			272.00000	217	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,944.00000	2,014	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			299.00000	242	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,874.00000	1,940	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			329.00000	268	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,806.00000	1,869	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			361.00000	296	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,740.00000	1,800	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			395.00000	328	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,909.00000	1,977	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			314.00000	254	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,524.00000	1,575	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			529.00000	453	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,676.00000	1,734	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			431.00000	361	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,439.00000	1,486	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			594.00000	514	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,386.00000	1,430	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			641.00000	557	30.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Call			1,439.00000	1,486	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			594.00000	514	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,386.00000	1,430	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			641.00000	557	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,337.00000	1,376	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			692.00000	604	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,411.00000	1,458	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			616.00000	535	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,017.00000	2,090	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			272.00000	217	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,874.00000	1,940	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			329.00000	268	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,554.00000	1,606	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			509.00000	434	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,411.00000	1,458	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			616.00000	535	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,314.00000	1,351	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			719.00000	629	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			991.00000	1,014	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,196.00000	1,092	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			906.00000	927	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,361.00000	1,255	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			830.00000	849	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,535.00000	1,426	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,224.00000	1,257	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			829.00000	734	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,141.00000	1,169	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			946.00000	847	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			991.00000	1,014	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,196.00000	1,092	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,314.00000	1,351	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			719.00000	629	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			956.00000	978	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,261.00000	1,156	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			776.00000	792	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,681.00000	1,570	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,008.00000	1,033	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,163.00000	1,060	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			816.00000	834	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,571.00000	1,462	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,167.00000	2,246	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			222.00000	173	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,008.00000	1,033	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,163.00000	1,060	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			617.00000	629	37.31	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	15.00	Put			2,222.00000	2,106	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			513.00000	521	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,718.00000	2,599	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			429.00000	435	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,234.00000	3,112	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			351.00000	360	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,756.00000	3,637	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,290.00000	1,327	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			745.00000	654	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,045.00000	1,070	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,100.00000	998	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			690.00000	704	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,945.00000	1,832	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			570.00000	581	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,425.00000	2,308	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			476.00000	484	39.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,931.00000	2,811	39.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			398.00000	404	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,453.00000	3,331	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			498.00000	506	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,803.00000	2,683	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			393.00000	398	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,498.00000	3,375	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			284.00000	290	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,189.00000	4,068	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			200.00000	204	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,905.00000	4,781	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,244.00000	2,326	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			199.00000	154	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			939.00000	961	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,294.00000	1,188	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			553.00000	563	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,508.00000	2,390	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			435.00000	442	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,190.00000	3,069	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			329.00000	337	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,884.00000	3,765	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			234.00000	238	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,589.00000	4,466	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,571.00000	2,668	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			126.00000	95	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			627.00000	639	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,182.00000	2,066	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			491.00000	498	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,846.00000	2,726	39.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.55	Call			387.00000	392	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,542.00000	3,419	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			278.00000	284	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,233.00000	4,111	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,882.00000	2,987	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			87.00000	64	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,205.00000	2,286	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			210.00000	163	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			702.00000	716	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,907.00000	1,793	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			545.00000	554	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,550.00000	2,432	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			322.00000	330	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,927.00000	3,808	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,296.00000	3,408	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			51.00000	36	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,531.00000	3,647	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			36.00000	24	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,792.00000	2,895	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			97.00000	72	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			891.00000	911	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,396.00000	1,288	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			679.00000	693	36.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,984.00000	1,870	36.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			529.00000	537	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,634.00000	2,515	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			416.00000	422	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,321.00000	3,200	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,626.00000	3,743	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			31.00000	21	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,882.00000	2,987	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			87.00000	64	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			702.00000	716	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,907.00000	1,793	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,578.00000	3,695	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			33.00000	23	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,837.00000	2,940	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			92.00000	68	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			906.00000	927	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,361.00000	1,255	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			537.00000	546	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,592.00000	2,473	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			422.00000	428	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,277.00000	3,156	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,721.00000	3,840	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	9.70	Put			26.00000	18	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,972.00000	3,079	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			77.00000	57	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,284.00000	2,367	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			189.00000	145	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			725.00000	740	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,830.00000	1,718	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			562.00000	572	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,467.00000	2,349	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			442.00000	448	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,147.00000	3,026	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,342.00000	3,456	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			47.00000	33	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,615.00000	2,713	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			120.00000	90	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			830.00000	849	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,535.00000	1,426	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			0.00000	3,361	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	38	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			0.00000	2,623	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			0.00000	101	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			0.00000	820	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			0.00000	1,497	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	491	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			0.00000	2,769	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	386	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			0.00000	3,464	41.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.80770		13.66960		30.09	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,237.00000	1,318	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,218.00000	1,161	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,256.00000	1,338	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,187.00000	1,130	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,329.00000	1,418	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,060.00000	1,010	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,276.00000	1,358	29.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,156.00000	1,101	29.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,366.00000	1,470	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			996.00000	962	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,443.00000	1,549	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			924.00000	892	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,366.00000	1,470	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			996.00000	962	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,391.00000	1,496	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			972.00000	938	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,348.00000	1,444	29.22	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 12/06/2009 Currency Future	13.35	Put			1,028.00000	986	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,256.00000	1,338	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,187.00000	1,130	29.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,082.00000	1,156	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,512.00000	1,449	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			931.00000	1,007	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,761.00000	1,699	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			797.00000	867	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,027.00000	1,959	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			707.00000	772	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,238.00000	2,165	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			862.00000	935	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,892.00000	1,827	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,004.00000	1,084	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,634.00000	1,576	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,042.00000	1,124	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,573.00000	1,516	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			878.00000	952	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,859.00000	1,795	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,295.00000	1,379	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,126.00000	1,071	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,580.00000	1,690	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			810.00000	782	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,470.00000	1,577	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			900.00000	869	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,666.00000	1,778	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			746.00000	720	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,942.00000	2,060	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			573.00000	553	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,910.00000	2,028	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			590.00000	570	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,975.00000	2,094	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			555.00000	536	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,910.00000	2,028	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			590.00000	570	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,785.00000	1,900	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			665.00000	642	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,816.00000	1,931	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			646.00000	624	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,725.00000	1,838	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			705.00000	680	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,108.00000	2,229	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			488.00000	472	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,847.00000	1,963	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			627.00000	605	29.22	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 12/06/2009 Currency Future	12.20	Call			2,007.00000	2,127	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			538.00000	519	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,074.00000	2,195	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			504.00000	487	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,041.00000	2,161	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			521.00000	503	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,354.00000	2,480	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			385.00000	372	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,282.00000	2,406	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			413.00000	399	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,211.00000	2,335	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			442.00000	427	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,142.00000	2,264	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			472.00000	456	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,878.00000	1,995	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			609.00000	588	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,318.00000	2,443	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			398.00000	385	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,247.00000	2,370	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			427.00000	413	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,177.00000	2,299	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			457.00000	442	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,785.00000	1,900	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			665.00000	642	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,074.00000	2,195	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			504.00000	487	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,755.00000	1,869	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			685.00000	661	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,695.00000	1,808	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			725.00000	700	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,108.00000	2,229	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			488.00000	472	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,041.00000	2,161	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			521.00000	503	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,608.00000	1,719	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			788.00000	761	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,391.00000	2,517	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			371.00000	359	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,247.00000	2,370	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			427.00000	413	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,725.00000	1,838	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			705.00000	680	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,552.00000	1,661	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			832.00000	803	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,497.00000	1,604	29.22	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 12/06/2009 Currency Future	13.05	Put			877.00000	847	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,608.00000	1,719	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			788.00000	761	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,755.00000	1,869	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			685.00000	661	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,637.00000	1,748	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			767.00000	740	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,942.00000	2,060	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			573.00000	553	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,878.00000	1,995	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			609.00000	588	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,637.00000	1,748	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			767.00000	740	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,580.00000	1,690	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			810.00000	782	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,524.00000	1,633	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			855.00000	825	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,497.00000	1,604	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			877.00000	847	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,312.00000	1,398	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,093.00000	1,040	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,276.00000	1,358	29.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,156.00000	1,101	29.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,200.00000	1,280	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,281.00000	1,222	29.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,417.00000	1,522	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			948.00000	915	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,329.00000	1,418	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,060.00000	1,010	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,219.00000	1,299	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,249.00000	1,191	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,182.00000	1,261	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,313.00000	1,253	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,148.00000	1,225	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,378.00000	1,317	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,023.00000	1,104	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,603.00000	1,546	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			985.00000	1,064	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,666.00000	1,606	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			948.00000	1,026	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,729.00000	1,668	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			913.00000	989	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,793.00000	1,731	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			845.00000	917	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,925.00000	1,860	30.93	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 12/06/2009 Currency Future	14.85	Call			813.00000	883	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,993.00000	1,926	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			781.00000	850	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,062.00000	1,993	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			751.00000	818	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,131.00000	2,061	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,114.00000	1,190	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,444.00000	1,382	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			967.00000	1,045	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,697.00000	1,637	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			896.00000	970	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,826.00000	1,763	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,004.00000	1,084	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,634.00000	1,576	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			967.00000	1,045	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,697.00000	1,637	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			896.00000	970	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,826.00000	1,763	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			829.00000	900	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,959.00000	1,893	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			766.00000	834	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,096.00000	2,027	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			736.00000	803	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,167.00000	2,095	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			680.00000	743	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,310.00000	2,235	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			653.00000	715	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,383.00000	2,307	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			627.00000	687	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,457.00000	2,379	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			601.00000	660	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,532.00000	2,453	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			829.00000	900	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,959.00000	1,893	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			797.00000	867	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,027.00000	1,959	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			680.00000	743	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,310.00000	2,235	30.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,082.00000	1,156	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,512.00000	1,449	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,182.00000	1,261	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,313.00000	1,253	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,165.00000	1,243	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,345.00000	1,285	30.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,131.00000	1,207	30.40	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	13.95	Put			1,411.00000	1,349	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,098.00000	1,173	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,478.00000	1,415	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,470.00000	1,577	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			900.00000	869	29.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	1,225	30.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			0.00000	1,317	30.30	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.44900		281.23900		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			288.35000		289.15900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			294.44100		295.72700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			118.83100		119.00300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.17900		122.35400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.46900		125.64800		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			282.54900		283.26950		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			290.50950		291.24750		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			298.33300		299.08800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.54700		345.54700		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			355.44100		355.44100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.50300		10.45400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.26200		9.20500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.51600		8.38100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.47700		9.42000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.11400		9.04500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.14300		9.07600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.02600		8.95500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70400		11.65100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.53100		10.47500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 06/08/2009 jFra			9.66900		9.61000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.21600		9.15300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.60200		9.54700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.20500		9.15400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.96300		8.91700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.03400		8.97800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.84500		8.78700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.72600		8.66500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.72300		8.65100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.59400		8.51900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.50300		8.42400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.81500		11.82100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.98800		12.00200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			269.41900		270.49600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.01000		278.11400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.47000		285.60100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.93600		8.90900		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,729.00000	1,693	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			136.00000	140	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.49100		8.45900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,036.00000	2,008	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,047.00000	1,058	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.90800		7.86900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,259.00000	3,231	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,349.00000	1,360	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,419.00000	3,389	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,258.00000	1,269	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.78600		8.73200		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,224.00000	2,057	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,122.00000	2,260	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,061.00000	958	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			3,832.00000	4,034	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,193.00000	6,914	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			276.00000	302	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,917.00000	3,691	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,027.00000	1,108	8.85	0.00	0	850.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.50	Call		4,930.00000	4,682	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		678.00000	735	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.66500	8.60800		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,192.00000	3,991	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,052.00000	2,164	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.55000	8.49000		0.00	321,532,700.00	2,500	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		4,723.00000	4,473	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		730.00000	801	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.55000	8.49700		0.00	8,340,014.90	70	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call		7,420.00000	6,876	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		3.00000	6	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.46400	8.41100		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,036.00000	5,533	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		149.00000	194	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.38600	8.33200		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		6,881.00000	6,374	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		219.00000	272	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.09100	12.02700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		973.00000	965	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,038.00000	1,034	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.68900	11.60400		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		87.00000	79	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		265.00000	283	0.57	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.89600	8.84100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,129.00000	1,937	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		314.00000	368	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.74500	8.68800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,947.00000	2,758	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		525.00000	585	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.60200	8.54200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		3,585.00000	3,391	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		628.00000	689	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.80100	8.74800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,008.00000	2,735	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		133.00000	168	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.68500	8.63000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,664.00000	2,432	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		556.00000	640	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.57500	8.51800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,455.00000	4,185	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
R203 On 06/08/2009 Bond Future	9.25	Put		388.00000	443	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.81100	8.75800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,134.00000	2,832	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		98.00000	129	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.70700	8.65200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,690.00000	2,438	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		544.00000	635	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.61200	8.55500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,515.00000	4,216	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		323.00000	377	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.88500	8.83000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,910.00000	1,750	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		330.00000	378	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.71800	8.66000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,059.00000	1,920	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		818.00000	892	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.55400	8.49200		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,282.00000	3,117	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		639.00000	694	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.78700	8.73400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,317.00000	2,998	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		59.00000	82	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.69300	8.63900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,728.00000	2,464	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		440.00000	523	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.60600	8.55100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		4,585.00000	4,279	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		245.00000	291	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.74400	8.70000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		1,022.00000	859	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		690.00000	819	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.64500	8.60300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		1,749.00000	1,574	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		776.00000	880	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.59100	8.55000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		4,692.00000	4,451	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		207.00000	237	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.17300	8.12100		0.00	0.00	0	5,545.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/02/2009 Bond Future	9.00	Call			7,371.00000	6,902	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			8.09900		8.04700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,039.00000	7,564	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.03200		7.97900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,713.00000	6,237	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			33.00000	46	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			278.88000		279.60100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.73800		287.47500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			294.46000		295.21400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.76800		6.83640		48.07	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			382.00000	331	48.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			395.00000	413	48.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			362.00000	313	48.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			425.00000	445	48.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			403.00000	351	48.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			367.00000	383	48.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			425.00000	371	47.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			338.00000	353	47.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			471.00000	415	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			285.00000	297	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			471.00000	415	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			285.00000	297	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			447.00000	393	47.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			311.00000	325	47.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			176.00000	144	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			839.00000	876	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			153.00000	124	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			916.00000	956	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			216.00000	180	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			729.00000	762	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			262.00000	223	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			626.00000	655	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			308.00000	264	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			522.00000	546	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			343.00000	295	49.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			456.00000	477	49.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			523.00000	464	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			237.00000	246	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			645.00000	581	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			159.00000	163	44.97	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 12/12/2008 Currency Future	6.25	Call			716.00000	651	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			130.00000	133	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			791.00000	724	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			105.00000	106	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			581.00000	519	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			194.00000	201	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			753.00000	687	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			117.00000	119	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			581.00000	519	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			194.00000	201	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			403.00000	351	48.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			367.00000	383	48.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			523.00000	464	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			237.00000	246	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			496.00000	439	46.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			260.00000	271	46.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			680.00000	615	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			144.00000	147	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			612.00000	549	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			175.00000	181	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			551.00000	491	45.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			215.00000	223	45.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			362.00000	313	48.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			425.00000	445	48.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			325.00000	279	49.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			488.00000	511	49.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			308.00000	264	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			522.00000	546	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			277.00000	236	50.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			590.00000	618	50.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			246.00000	208	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			660.00000	690	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			343.00000	295	49.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			456.00000	477	49.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			277.00000	236	50.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			590.00000	618	50.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			612.00000	549	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			175.00000	181	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			292.00000	249	50.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			555.00000	581	50.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			830.00000	762	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			93.00000	94	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			910.00000	842	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			74.00000	74	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			680.00000	615	44.97	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 12/12/2008 Currency Future	6.30	Put			144.00000	147	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,080.00000	1,011	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			44.00000	43	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			994.00000	925	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			57.00000	57	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,124.00000	1,055	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			38.00000	37	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,037.00000	967	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			50.00000	49	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			951.00000	883	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			65.00000	65	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			869.00000	802	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			83.00000	84	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			791.00000	724	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			105.00000	106	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			869.00000	802	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			83.00000	84	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			951.00000	883	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			65.00000	65	44.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			188.00000	156	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			802.00000	838	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			164.00000	134	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			877.00000	916	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			188.00000	156	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			802.00000	838	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			164.00000	134	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			877.00000	916	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			142.00000	115	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			956.00000	997	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			123.00000	98	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,036.00000	1,080	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			262.00000	223	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			626.00000	655	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			230.00000	193	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			694.00000	725	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			202.00000	167	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			765.00000	799	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			132.00000	106	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			996.00000	1,038	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			114.00000	90	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,078.00000	1,122	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			98.00000	77	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,162.00000	1,209	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			84.00000	65	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,248.00000	1,297	51.29	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 12/12/2008 Currency Future	7.40	Call			202.00000	167	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			765.00000	799	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			132.00000	106	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			996.00000	1,038	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			98.00000	77	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,162.00000	1,209	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			230.00000	193	51.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			694.00000	725	51.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.90790		6.97300		32.42	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			559.00000	503	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			536.00000	545	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			540.00000	485	32.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			567.00000	577	32.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			559.00000	503	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			536.00000	545	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			579.00000	521	32.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			506.00000	514	32.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			640.00000	581	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			417.00000	423	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			599.00000	541	32.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			476.00000	483	32.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			522.00000	467	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			599.00000	610	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			332.00000	283	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,009.00000	1,025	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			291.00000	245	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,118.00000	1,137	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			379.00000	326	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			906.00000	918	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			440.00000	392	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			767.00000	784	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			487.00000	435	33.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			664.00000	677	33.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			504.00000	451	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			631.00000	643	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			662.00000	601	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			389.00000	393	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			800.00000	727	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			277.00000	269	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			864.00000	790	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			241.00000	233	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			932.00000	858	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			209.00000	200	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			738.00000	671	30.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			315.00000	313	30.21	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	6.30	Call			897.00000	824	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			224.00000	216	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			738.00000	671	30.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			315.00000	313	30.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			662.00000	601	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			389.00000	393	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			709.00000	646	30.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			336.00000	338	30.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			685.00000	623	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			362.00000	365	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			831.00000	758	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			258.00000	250	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			769.00000	696	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			296.00000	288	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			620.00000	562	31.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			447.00000	454	31.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			579.00000	521	32.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			506.00000	514	32.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			800.00000	727	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			277.00000	269	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			522.00000	467	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			599.00000	610	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			967.00000	892	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			194.00000	185	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			831.00000	758	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			258.00000	250	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			487.00000	435	33.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			664.00000	677	33.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			471.00000	420	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			698.00000	712	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			440.00000	392	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			767.00000	784	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			413.00000	358	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			840.00000	850	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			455.00000	406	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			732.00000	748	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			426.00000	375	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			803.00000	817	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			620.00000	562	31.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			447.00000	454	31.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			685.00000	623	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			362.00000	365	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,039.00000	964	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			166.00000	156	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			967.00000	892	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			194.00000	185	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,191.00000	1,117	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			118.00000	110	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,114.00000	1,039	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			141.00000	132	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,152.00000	1,078	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			129.00000	120	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,076.00000	1,002	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			153.00000	144	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,002.00000	928	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			179.00000	170	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,002.00000	928	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			179.00000	170	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			471.00000	420	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			698.00000	712	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			413.00000	358	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			840.00000	850	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			395.00000	342	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			872.00000	884	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			363.00000	311	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			940.00000	954	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			347.00000	297	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			974.00000	989	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			318.00000	270	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,045.00000	1,062	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			266.00000	222	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,193.00000	1,214	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			266.00000	222	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,193.00000	1,214	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			242.00000	201	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,269.00000	1,293	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			221.00000	181	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,348.00000	1,373	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			201.00000	164	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,428.00000	1,456	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			304.00000	257	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,081.00000	1,099	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			278.00000	233	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,155.00000	1,175	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			254.00000	211	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,231.00000	1,253	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			231.00000	191	34.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,308.00000	1,333	34.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.03280		7.09410		28.74	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			633.00000	591	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.10	Put			639.00000	658	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			615.00000	574	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			671.00000	691	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			651.00000	608	28.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			607.00000	626	28.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			651.00000	608	28.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			607.00000	626	28.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			671.00000	627	28.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			577.00000	594	28.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			710.00000	666	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	533	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			729.00000	684	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			485.00000	501	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			690.00000	646	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			546.00000	563	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			615.00000	574	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			671.00000	691	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			407.00000	367	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,113.00000	1,134	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			377.00000	339	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,183.00000	1,206	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			471.00000	428	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			977.00000	995	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			534.00000	497	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			840.00000	865	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			581.00000	541	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			737.00000	758	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			597.00000	557	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			703.00000	724	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			748.00000	703	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			454.00000	470	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			880.00000	819	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			336.00000	337	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			942.00000	881	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			298.00000	298	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			974.00000	913	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			280.00000	280	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			820.00000	766	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			376.00000	384	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			974.00000	913	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			280.00000	280	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			820.00000	766	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			376.00000	384	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			729.00000	684	27.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			485.00000	501	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			792.00000	744	27.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			397.00000	411	27.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			911.00000	850	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			317.00000	317	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			850.00000	790	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			356.00000	357	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			710.00000	666	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			516.00000	533	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,041.00000	978	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			247.00000	246	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			792.00000	744	27.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			397.00000	411	27.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			597.00000	557	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			703.00000	724	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			565.00000	526	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			771.00000	793	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			534.00000	497	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			840.00000	865	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			506.00000	462	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			912.00000	929	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			770.00000	723	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			425.00000	440	27.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			549.00000	511	30.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			805.00000	829	30.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			520.00000	479	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			876.00000	896	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,110.00000	1,047	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			216.00000	214	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,256.00000	1,193	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			162.00000	160	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,182.00000	1,118	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			188.00000	186	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,110.00000	1,047	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			216.00000	214	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,041.00000	978	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			247.00000	246	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			748.00000	703	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			454.00000	470	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,219.00000	1,155	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			175.00000	172	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,146.00000	1,082	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			202.00000	200	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,075.00000	1,012	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			231.00000	230	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,007.00000	945	26.48	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	6.35	Put			263.00000	262	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,146.00000	1,082	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			202.00000	200	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			488.00000	445	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			944.00000	962	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			454.00000	412	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,010.00000	1,029	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			565.00000	526	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			771.00000	793	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			438.00000	396	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,044.00000	1,064	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			438.00000	396	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,044.00000	1,064	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			407.00000	367	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,113.00000	1,134	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			377.00000	339	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,183.00000	1,206	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			350.00000	313	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,256.00000	1,280	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			324.00000	289	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,330.00000	1,356	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			300.00000	266	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,406.00000	1,433	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			278.00000	245	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,483.00000	1,512	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			300.00000	266	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,406.00000	1,433	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			488.00000	445	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			944.00000	962	30.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			942.00000	881	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			298.00000	298	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			690.00000	646	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			546.00000	563	28.53	0.00	0	0.00

Total for Derivatives:	519,423,404.00	20,078	313,911.00
-------------------------------	-----------------------	---------------	-------------------

Grand Total:	519,423,404.00	20,078	313,911.00
---------------------	-----------------------	---------------	-------------------