

Daily MTM Report

Daily summary for 18/11/2008

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			19.29200		19.31700			0.00	0	0.00
R153 On 31/08/2010 Bond			9.06000		9.11500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.73000		8.71000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.49000		8.44000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.30800		12.33800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.86500		8.84000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.75000		8.72000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.75000		8.72000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.88000		8.85000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.70500		8.69000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.66100		8.65000			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				8.08000	8.04000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.31990		10.20980		50.59	134,437,337.30	13,027	157,151.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			522.00000	587	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			512.00000	468	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			566.00000	635	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			456.00000	415	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			379.00000	430	52.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			769.00000	710	52.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			427.00000	483	51.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			668.00000	613	51.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			463.00000	522	50.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			603.00000	553	50.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			566.00000	635	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			456.00000	415	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			502.00000	565	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			542.00000	495	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			638.00000	712	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			378.00000	342	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			718.00000	797	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			308.00000	277	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			638.00000	712	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			378.00000	342	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			310.00000	353	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			950.00000	883	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			690.00000	768	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			331.00000	298	48.35	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			482.00000	543	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			572.00000	523	50.59	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			254.00000	290	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,144.00000	1,070	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			234.00000	268	55.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,225.00000	1,148	55.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			411.00000	465	51.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			701.00000	645	51.68	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			216.00000	248	56.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,307.00000	1,228	56.02	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 12/12/2008 Currency Future	11.50	Call			185.00000	212	57.07	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			336.00000	382	53.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			876.00000	812	53.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,475.00000	1,393	57.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			463.00000	522	50.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			603.00000	553	50.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,533.00000	2,644	65.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			23.00000	24	65.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			323.00000	367	53.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			913.00000	847	53.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			837.00000	923	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			227.00000	203	47.10	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			869.00000	956	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			209.00000	187	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,214.00000	1,317	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			104.00000	97	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			973.00000	1,071	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			163.00000	151	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,051.00000	1,151	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			141.00000	131	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			901.00000	994	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			192.00000	174	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,131.00000	1,233	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			121.00000	113	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			973.00000	1,071	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			163.00000	151	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,298.00000	1,402	48.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			88.00000	83	48.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,256.00000	1,359	48.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			96.00000	89	48.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,659.00000	1,771	52.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			49.00000	51	52.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,429.00000	1,534	49.05	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			69.00000	64	49.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,803.00000	1,915	54.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			43.00000	46	54.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,852.00000	1,964	55.57	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			42.00000	44	55.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,900.00000	2,012	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			40.00000	42	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,997.00000	2,109	57.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			37.00000	40	57.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,949.00000	2,061	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	41	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,143.00000	2,255	60.34	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	8.10	Put			33.00000	36	60.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,241.00000	2,352	61.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	33	61.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,755.00000	1,867	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			45.00000	47	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,338.00000	2,449	62.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			28.00000	29	62.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,143.00000	2,255	60.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			33.00000	36	60.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,046.00000	2,158	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			36.00000	38	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,563.00000	1,675	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			53.00000	55	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,046.00000	2,158	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			36.00000	38	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,659.00000	1,771	52.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			49.00000	51	52.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,473.00000	1,579	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			63.00000	59	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,435.00000	2,546	63.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			25.00000	26	63.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,338.00000	2,449	62.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			28.00000	29	62.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,949.00000	2,061	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	41	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,387.00000	2,498	63.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			27.00000	28	63.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,290.00000	2,401	62.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			30.00000	31	62.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,192.00000	2,304	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			32.00000	34	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,094.00000	2,207	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			35.00000	37	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,707.00000	1,819	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			47.00000	49	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,611.00000	1,723	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			51.00000	53	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,385.00000	1,490	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			75.00000	70	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,563.00000	1,675	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			53.00000	55	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,473.00000	1,579	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			63.00000	59	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,518.00000	1,627	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			58.00000	57	50.01	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	8.85	Call			1,429.00000	1,534	49.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			69.00000	64	49.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,341.00000	1,446	48.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			81.00000	76	48.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,172.00000	1,274	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			112.00000	105	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,091.00000	1,192	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			131.00000	122	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,012.00000	1,111	47.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			152.00000	141	47.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			935.00000	1,032	47.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			175.00000	163	47.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,214.00000	1,317	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			104.00000	97	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,131.00000	1,233	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			121.00000	113	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			718.00000	797	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			308.00000	277	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			613.00000	686	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			403.00000	366	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,852.00000	1,964	55.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			42.00000	44	55.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			775.00000	858	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			266.00000	239	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			664.00000	740	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			354.00000	320	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			775.00000	858	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			266.00000	239	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,051.00000	1,151	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			141.00000	131	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			746.00000	827	47.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			286.00000	258	47.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			544.00000	611	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			484.00000	441	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			275.00000	314	54.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,065.00000	994	54.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			123.00000	144	59.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,913.00000	1,824	59.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			80.00000	96	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,370.00000	2,276	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			225.00000	258	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,265.00000	1,188	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			152.00000	176	58.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,692.00000	1,606	58.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			100.00000	117	60.31	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 12/12/2008 Currency Future	12.25	Put			2,140.00000	2,047	60.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,012.00000	1,111	47.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			152.00000	141	47.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			208.00000	239	56.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,348.00000	1,269	56.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			140.00000	162	58.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,780.00000	1,692	58.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			92.00000	108	60.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,232.00000	2,138	60.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			60.00000	74	61.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,601.00000	2,504	61.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			394.00000	447	51.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			735.00000	677	51.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			118.00000	138	59.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,958.00000	1,868	59.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			57.00000	70	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,647.00000	2,550	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			24.00000	30	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,364.00000	3,260	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			9.00000	13	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,100.00000	3,993	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,341.00000	1,446	48.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			81.00000	76	48.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			128.00000	149	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,869.00000	1,780	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			64.00000	78	61.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,554.00000	2,458	61.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			27.00000	34	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,267.00000	3,164	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			11.00000	14	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,001.00000	3,894	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			72.00000	87	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,462.00000	2,367	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			30.00000	38	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,170.00000	3,068	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			12.00000	16	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,902.00000	3,796	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			171.00000	197	57.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,561.00000	1,477	57.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			40.00000	50	61.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,930.00000	2,830	61.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			16.00000	21	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,657.00000	3,552	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,120.00000	3,230	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			10.00000	10	69.48	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	6.95	Call			3,267.00000	3,377	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			7.00000	7	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			350.00000	397	52.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			840.00000	777	52.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			192.00000	221	56.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,433.00000	1,351	56.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			104.00000	122	60.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,094.00000	2,002	60.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			48.00000	60	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,788.00000	2,690	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,415.00000	3,525	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			5.00000	5	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,679.00000	2,790	66.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			19.00000	20	66.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,218.00000	3,328	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			8.00000	8	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,484.00000	2,595	64.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			24.00000	25	64.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			45.00000	56	61.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,835.00000	2,736	61.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,023.00000	3,132	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			13.00000	12	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,290.00000	2,401	62.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			30.00000	31	62.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			935.00000	1,032	47.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			175.00000	163	47.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			522.00000	587	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			512.00000	468	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			287.00000	326	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			1,027.00000	956	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			158.00000	182	58.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,649.00000	1,562	58.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			85.00000	100	61.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,325.00000	2,230	61.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			35.00000	45	60.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,026.00000	2,925	60.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,924.00000	3,035	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			14.00000	15	69.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			264.00000	302	54.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,105.00000	1,032	54.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			146.00000	169	58.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,736.00000	1,649	58.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			76.00000	92	61.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,416.00000	2,322	61.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			32.00000	40	60.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,122.00000	3,020	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,728.00000	2,839	67.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			18.00000	19	67.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			25.00000	32	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,315.00000	3,212	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,630.00000	2,741	66.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			20.00000	21	66.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			113.00000	132	59.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			2,003.00000	1,912	59.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			54.00000	67	61.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,694.00000	2,597	61.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			22.00000	29	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,412.00000	3,309	60.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.60020		10.46330		38.65	23,055,435.00	2,175	15,875.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			923.00000	989	38.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			910.00000	838	38.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			964.00000	1,030	37.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			850.00000	780	37.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			781.00000	835	39.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,167.00000	1,085	39.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			814.00000	871	39.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,100.00000	1,021	39.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			866.00000	928	38.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,003.00000	927	38.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			984.00000	1,050	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			821.00000	750	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,026.00000	1,092	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			763.00000	692	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,093.00000	1,174	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			680.00000	624	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,026.00000	1,092	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			763.00000	692	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			984.00000	1,050	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			821.00000	750	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			691.00000	747	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,328.00000	1,247	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			591.00000	641	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,528.00000	1,441	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			576.00000	624	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,562.00000	1,474	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			531.00000	577	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,668.00000	1,577	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			727.00000	785	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,264.00000	1,185	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,648.00000	2,773	37.29	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 16/03/2009 Currency Future	7.90	Put			85.00000	73	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,262.00000	1,350	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			548.00000	500	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,545.00000	1,644	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			382.00000	344	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,415.00000	1,509	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			451.00000	409	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,291.00000	1,381	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			528.00000	480	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,479.00000	1,576	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			416.00000	376	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,352.00000	1,444	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			489.00000	444	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,614.00000	1,715	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			350.00000	315	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,942.00000	2,053	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			229.00000	203	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,904.00000	2,014	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			240.00000	213	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,059.00000	2,173	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			195.00000	172	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,059.00000	2,173	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			195.00000	172	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,099.00000	2,213	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			185.00000	163	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,220.00000	2,338	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			157.00000	138	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,179.00000	2,296	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			166.00000	146	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,139.00000	2,254	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			175.00000	154	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,303.00000	2,422	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			140.00000	122	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,099.00000	2,213	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			185.00000	163	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,516.00000	2,639	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			103.00000	89	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,430.00000	2,552	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			117.00000	101	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,345.00000	2,465	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			132.00000	115	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,261.00000	2,380	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			148.00000	130	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,019.00000	2,132	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			206.00000	182	37.29	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 16/03/2009 Currency Future	8.85	Call			1,866.00000	1,975	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			253.00000	225	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,261.00000	2,380	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			148.00000	130	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,179.00000	2,296	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			166.00000	146	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,866.00000	1,975	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			253.00000	225	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,792.00000	1,898	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			278.00000	248	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,560.00000	2,684	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			97.00000	84	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,473.00000	2,595	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			110.00000	95	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,387.00000	2,508	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			124.00000	108	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,980.00000	2,092	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			217.00000	192	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,473.00000	2,595	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			110.00000	95	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,387.00000	2,508	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			124.00000	108	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,980.00000	2,092	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			217.00000	192	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,904.00000	2,014	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			240.00000	213	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,829.00000	1,936	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			265.00000	236	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,516.00000	2,639	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			103.00000	89	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,430.00000	2,552	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			117.00000	101	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,019.00000	2,132	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			206.00000	182	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,303.00000	2,422	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			140.00000	122	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,755.00000	1,861	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			292.00000	261	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,683.00000	1,787	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			320.00000	287	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,614.00000	1,715	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			350.00000	315	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,683.00000	1,787	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			320.00000	287	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,479.00000	1,576	37.29	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 16/03/2009 Currency Future	9.40	Put			416.00000	376	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,352.00000	1,444	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			489.00000	444	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,291.00000	1,381	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			528.00000	480	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,829.00000	1,936	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			265.00000	236	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,545.00000	1,644	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			382.00000	344	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,232.00000	1,319	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			569.00000	519	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,175.00000	1,260	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			612.00000	560	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,120.00000	1,202	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			657.00000	602	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,232.00000	1,319	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			569.00000	519	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,175.00000	1,260	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			612.00000	560	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,067.00000	1,146	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			704.00000	646	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,512.00000	1,610	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			399.00000	360	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,447.00000	1,542	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			433.00000	392	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,383.00000	1,476	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			470.00000	426	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,321.00000	1,412	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			508.00000	462	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,204.00000	1,289	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			590.00000	539	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,148.00000	1,231	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			634.00000	581	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,093.00000	1,174	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			680.00000	624	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,046.00000	1,119	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			733.00000	669	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			885.00000	948	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			972.00000	897	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			848.00000	908	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,035.00000	958	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			746.00000	801	39.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,232.00000	1,151	39.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			709.00000	766	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,295.00000	1,216	39.76	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	11.15	Call			673.00000	728	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,360.00000	1,278	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,046.00000	1,119	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			733.00000	669	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,005.00000	1,071	37.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			792.00000	721	37.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			885.00000	948	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			972.00000	897	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			848.00000	908	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,035.00000	958	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			943.00000	1,010	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			880.00000	810	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			904.00000	968	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			941.00000	868	38.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			831.00000	889	38.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,068.00000	989	38.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			797.00000	853	39.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,134.00000	1,053	39.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			765.00000	818	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,201.00000	1,118	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			797.00000	853	39.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,134.00000	1,053	39.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			656.00000	710	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,393.00000	1,310	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			623.00000	675	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,460.00000	1,374	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			623.00000	675	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,460.00000	1,374	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			560.00000	608	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,597.00000	1,508	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			503.00000	547	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,740.00000	1,647	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			477.00000	519	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,813.00000	1,719	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			451.00000	492	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,888.00000	1,791	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			427.00000	466	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,964.00000	1,865	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			709.00000	766	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,295.00000	1,216	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			673.00000	728	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,360.00000	1,278	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			639.00000	692	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,426.00000	1,342	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			607.00000	658	39.76	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	11.35	Put		1,493.00000	1,407	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		546.00000	593	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,632.00000	1,542	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		517.00000	562	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,704.00000	1,612	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		490.00000	533	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,777.00000	1,683	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		464.00000	505	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,851.00000	1,755	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		477.00000	519	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,813.00000	1,719	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		1,067.00000	1,146	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		704.00000	646	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		866.00000	928	38.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		1,003.00000	927	38.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		943.00000	1,010	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		880.00000	810	38.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		765.00000	818	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		1,201.00000	1,118	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		691.00000	747	39.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,328.00000	1,247	39.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.81650	10.67730		34.50	508,375.50	47	2,578.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1,104.00000	1,162	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,127.00000	1,045	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,162.00000	1,223	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,035.00000	956	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		983.00000	1,032	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,356.00000	1,266	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		1,016.00000	1,067	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,289.00000	1,201	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1,068.00000	1,123	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,191.00000	1,106	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,182.00000	1,244	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,005.00000	927	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,224.00000	1,281	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		947.00000	865	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,289.00000	1,360	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		862.00000	793	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,224.00000	1,281	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		947.00000	865	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,162.00000	1,223	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,035.00000	956	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		873.00000	924	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,546.00000	1,458	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		771.00000	817	35.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,744.00000	1,650	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			755.00000	800	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,778.00000	1,684	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			709.00000	751	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,881.00000	1,785	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			929.00000	982	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,451.00000	1,366	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,050.00000	1,104	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,223.00000	1,137	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,123.00000	1,182	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,096.00000	1,015	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,450.00000	1,528	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			723.00000	661	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,717.00000	1,805	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			540.00000	489	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,595.00000	1,678	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			617.00000	561	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,478.00000	1,557	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			701.00000	640	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,655.00000	1,741	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			578.00000	524	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,536.00000	1,617	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			658.00000	600	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,781.00000	1,871	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			504.00000	455	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,087.00000	2,187	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			360.00000	320	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,087.00000	2,187	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			360.00000	320	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,196.00000	2,299	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			318.00000	282	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,233.00000	2,337	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			305.00000	270	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,270.00000	2,375	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			293.00000	259	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,346.00000	2,453	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			268.00000	236	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,308.00000	2,414	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			280.00000	247	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,462.00000	2,572	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			235.00000	206	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,308.00000	2,414	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			280.00000	247	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,159.00000	2,261	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			332.00000	295	33.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,622.00000	2,736	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			194.00000	169	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,541.00000	2,653	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			214.00000	187	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,384.00000	2,492	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			257.00000	226	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,016.00000	2,114	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			389.00000	348	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,947.00000	2,043	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			420.00000	376	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,581.00000	2,694	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			204.00000	178	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,501.00000	2,613	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			224.00000	196	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,423.00000	2,532	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			246.00000	216	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,123.00000	2,224	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			346.00000	307	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,051.00000	2,150	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			374.00000	334	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,982.00000	2,078	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			404.00000	362	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,786.00000	2,904	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			159.00000	137	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,703.00000	2,819	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			176.00000	153	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,384.00000	2,492	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			257.00000	226	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,462.00000	2,572	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			235.00000	206	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,662.00000	2,777	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			185.00000	161	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,501.00000	2,613	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			224.00000	196	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,123.00000	2,224	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			346.00000	307	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,346.00000	2,453	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			268.00000	236	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,270.00000	2,375	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			293.00000	259	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,196.00000	2,299	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			318.00000	282	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,982.00000	2,078	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			404.00000	362	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,913.00000	2,008	33.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.20	Put			436.00000	391	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,846.00000	1,939	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			469.00000	422	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,913.00000	2,008	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			436.00000	391	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,595.00000	1,678	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			617.00000	561	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,655.00000	1,741	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			578.00000	524	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,422.00000	1,499	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			745.00000	682	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,368.00000	1,442	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			791.00000	725	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,315.00000	1,387	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			838.00000	770	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,846.00000	1,939	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			469.00000	422	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,536.00000	1,617	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			658.00000	600	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,368.00000	1,442	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			791.00000	725	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,264.00000	1,333	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			886.00000	817	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,781.00000	1,871	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			504.00000	455	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,478.00000	1,557	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			701.00000	640	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,686.00000	1,773	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			559.00000	506	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,625.00000	1,709	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			597.00000	543	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,565.00000	1,647	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			638.00000	581	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,507.00000	1,586	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			679.00000	620	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,395.00000	1,470	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			768.00000	704	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,341.00000	1,414	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			814.00000	748	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,244.00000	1,307	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			916.00000	841	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,086.00000	1,142	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,159.00000	1,076	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			948.00000	999	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,420.00000	1,332	35.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Call			910.00000	963	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,483.00000	1,396	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,264.00000	1,333	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			886.00000	817	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,143.00000	1,202	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,065.00000	986	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,068.00000	1,123	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,191.00000	1,106	34.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,033.00000	1,085	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,256.00000	1,169	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			999.00000	1,050	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,322.00000	1,233	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			967.00000	1,015	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,390.00000	1,299	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,143.00000	1,202	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,065.00000	986	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,033.00000	1,085	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,256.00000	1,169	34.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			967.00000	1,015	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,390.00000	1,299	35.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			892.00000	943	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,514.00000	1,427	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			856.00000	906	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,578.00000	1,489	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			821.00000	869	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,644.00000	1,553	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			787.00000	834	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,710.00000	1,618	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			838.00000	887	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,611.00000	1,521	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			804.00000	852	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,677.00000	1,585	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			739.00000	784	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,812.00000	1,717	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			679.00000	720	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,952.00000	1,854	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			651.00000	690	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,023.00000	1,924	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			623.00000	661	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,096.00000	1,995	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			597.00000	633	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,170.00000	2,067	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			724.00000	767	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,847.00000	1,751	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			694.00000	736	35.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,917.00000	1,819	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			665.00000	705	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,988.00000	1,889	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			637.00000	676	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,060.00000	1,959	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			804.00000	852	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,677.00000	1,585	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			651.00000	690	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,023.00000	1,924	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			948.00000	999	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,420.00000	1,332	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,341.00000	1,414	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			814.00000	748	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,244.00000	1,307	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			916.00000	841	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,203.00000	1,262	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			976.00000	896	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,123.00000	1,182	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,096.00000	1,015	34.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,050.00000	1,104	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,223.00000	1,137	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,395.00000	1,470	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			768.00000	704	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,315.00000	1,387	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			838.00000	770	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			892.00000	943	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,514.00000	1,427	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			856.00000	906	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,578.00000	1,489	35.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.48710		15.33210		50.15	402,664.60	26	2,729.00
£ / R On 12/12/2008 Currency Future	15.35	Call			796.00000	852	49.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			814.00000	715	49.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			977.00000	1,054	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			595.00000	517	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			680.00000	727	50.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			997.00000	890	50.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			587.00000	637	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,155.00000	1,050	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			534.00000	580	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,252.00000	1,143	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			662.00000	708	50.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			1,030.00000	921	50.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			517.00000	561	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,285.00000	1,174	51.56	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 12/12/2008 Currency Future	15.80	Call			625.00000	672	51.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			1,093.00000	985	51.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			680.00000	727	50.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			997.00000	890	50.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			606.00000	654	51.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,124.00000	1,017	51.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			501.00000	544	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,319.00000	1,207	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			397.00000	431	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,564.00000	1,444	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			410.00000	446	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,528.00000	1,409	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			300.00000	326	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,868.00000	1,739	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			259.00000	282	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,027.00000	1,895	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			171.00000	186	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,488.00000	2,349	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			105.00000	114	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,023.00000	2,877	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			93.00000	101	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,161.00000	3,014	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			114.00000	124	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,932.00000	2,787	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			164.00000	179	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,532.00000	2,392	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			164.00000	179	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,532.00000	2,392	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			119.00000	129	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,887.00000	2,742	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			358.00000	389	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,676.00000	1,552	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			569.00000	617	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,187.00000	1,080	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			485.00000	526	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,353.00000	1,239	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			517.00000	561	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,285.00000	1,174	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			861.00000	920	48.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			729.00000	633	48.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			906.00000	968	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			674.00000	581	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			883.00000	944	48.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			701.00000	607	48.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			839.00000	896	49.14	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	15.25	Put			757.00000	659	49.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			775.00000	830	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			843.00000	743	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,005.00000	1,084	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			573.00000	496	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,063.00000	1,144	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			531.00000	457	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			953.00000	1,025	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			621.00000	538	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,092.00000	1,176	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			510.00000	439	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,184.00000	1,272	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			452.00000	385	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,346.00000	1,443	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			364.00000	306	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,280.00000	1,373	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			398.00000	336	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,215.00000	1,306	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			433.00000	368	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,153.00000	1,240	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			471.00000	402	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,034.00000	1,114	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			552.00000	477	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			929.00000	996	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			647.00000	559	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,122.00000	1,207	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			490.00000	420	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			906.00000	968	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			674.00000	581	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			817.00000	874	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			785.00000	687	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			755.00000	809	49.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			873.00000	772	49.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			716.00000	767	50.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			934.00000	830	50.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,313.00000	1,408	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			381.00000	321	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,247.00000	1,339	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			415.00000	352	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,184.00000	1,272	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			452.00000	385	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			736.00000	788	50.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			903.00000	801	50.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			698.00000	747	50.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			966.00000	860	50.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Call			1,063.00000	1,144	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			531.00000	457	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			817.00000	874	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			785.00000	687	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,215.00000	1,306	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			433.00000	368	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,153.00000	1,240	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			471.00000	402	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			929.00000	996	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			647.00000	559	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			883.00000	944	48.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			701.00000	607	48.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,005.00000	1,084	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			573.00000	496	48.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			775.00000	830	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			843.00000	743	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			625.00000	672	51.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			1,093.00000	985	51.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			551.00000	598	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,219.00000	1,111	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			698.00000	747	50.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			966.00000	860	50.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			587.00000	637	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,155.00000	1,050	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			454.00000	493	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,422.00000	1,306	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			587.00000	637	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,155.00000	1,050	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			485.00000	526	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,353.00000	1,239	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			424.00000	461	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,492.00000	1,374	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			424.00000	461	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,492.00000	1,374	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			370.00000	403	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,638.00000	1,516	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			716.00000	767	50.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			934.00000	830	50.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			645.00000	690	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			1,062.00000	953	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			606.00000	654	51.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,124.00000	1,017	51.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			534.00000	580	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,252.00000	1,143	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			469.00000	510	51.56	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 12/12/2008 Currency Future	16.25	Put			1,387.00000	1,272	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			439.00000	477	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,457.00000	1,340	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			383.00000	417	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,601.00000	1,480	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			333.00000	363	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,751.00000	1,626	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			311.00000	338	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,828.00000	1,701	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			289.00000	315	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,907.00000	1,778	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			269.00000	293	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,987.00000	1,856	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			152.00000	165	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,619.00000	2,478	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			140.00000	152	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,708.00000	2,565	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			129.00000	140	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,797.00000	2,653	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			110.00000	119	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,977.00000	2,832	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			101.00000	110	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,069.00000	2,922	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			85.00000	92	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,253.00000	3,105	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			241.00000	262	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,108.00000	1,975	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			223.00000	243	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,191.00000	2,056	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			207.00000	225	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,275.00000	2,138	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			192.00000	209	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,360.00000	2,222	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			177.00000	193	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,445.00000	2,306	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			207.00000	225	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,275.00000	2,138	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			177.00000	193	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,445.00000	2,306	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			140.00000	152	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,708.00000	2,565	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			119.00000	129	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,887.00000	2,742	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			158.00000	172	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,576.00000	2,435	51.56	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 12/12/2008 Currency Future	17.85	Call			146.00000	159	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,664.00000	2,521	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			134.00000	146	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,752.00000	2,609	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			124.00000	135	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,842.00000	2,698	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			97.00000	105	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,115.00000	2,968	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			89.00000	96	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,207.00000	3,059	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			82.00000	89	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,299.00000	3,151	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			110.00000	119	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,977.00000	2,832	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			101.00000	110	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,069.00000	2,922	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			93.00000	101	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,161.00000	3,014	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			78.00000	85	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,346.00000	3,198	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			72.00000	78	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,440.00000	3,291	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			66.00000	71	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,534.00000	3,384	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			146.00000	159	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,664.00000	2,521	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			124.00000	135	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,842.00000	2,698	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			97.00000	105	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,115.00000	2,968	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			82.00000	89	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,299.00000	3,151	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			75.00000	81	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,393.00000	3,244	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			232.00000	252	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,150.00000	2,015	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			215.00000	234	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,233.00000	2,097	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			199.00000	217	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,317.00000	2,180	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			184.00000	201	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,402.00000	2,264	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			345.00000	376	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,713.00000	1,589	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			322.00000	350	51.56	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 12/12/2008 Currency Future	16.80	Put		1,790.00000	1,663	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		300.00000	326	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,868.00000	1,739	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		279.00000	304	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,947.00000	1,816	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		345.00000	376	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,713.00000	1,589	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		322.00000	350	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,790.00000	1,663	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		259.00000	282	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		2,027.00000	1,895	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		241.00000	262	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		2,108.00000	1,975	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		223.00000	243	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		2,191.00000	2,056	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		383.00000	417	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,601.00000	1,480	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		370.00000	403	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,638.00000	1,516	51.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		645.00000	690	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		1,062.00000	953	51.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.90630	15.71150		34.60	79,531.50	5	7,489.00
£ / R On 16/03/2009 Currency Future	15.70	Call		1,235.00000	1,329	34.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		1,223.00000	1,122	34.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,398.00000	1,513	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		986.00000	907	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,107.00000	1,194	34.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,445.00000	1,337	34.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,010.00000	1,107	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,598.00000	1,501	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		971.00000	1,067	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,660.00000	1,561	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,107.00000	1,194	34.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,445.00000	1,337	34.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		971.00000	1,067	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,660.00000	1,561	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		1,069.00000	1,158	35.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,508.00000	1,402	35.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		1,142.00000	1,230	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,380.00000	1,274	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		934.00000	1,027	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,723.00000	1,621	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		813.00000	898	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,952.00000	1,842	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		846.00000	934	35.51	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	16.75	Put			1,885.00000	1,778	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			705.00000	782	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,194.00000	2,076	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			622.00000	693	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,411.00000	2,287	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			491.00000	551	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,830.00000	2,695	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			376.00000	426	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,315.00000	3,169	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			351.00000	398	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,440.00000	3,292	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			402.00000	454	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,191.00000	3,048	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			513.00000	575	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,752.00000	2,619	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			412.00000	464	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,150.00000	3,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			781.00000	864	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,019.00000	1,908	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,049.00000	1,141	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,537.00000	1,435	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,090.00000	1,176	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,478.00000	1,369	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			898.00000	989	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,787.00000	1,683	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,124.00000	1,212	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,412.00000	1,306	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,316.00000	1,407	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,105.00000	1,001	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,357.00000	1,460	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,046.00000	953	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,450.00000	1,568	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			938.00000	862	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,377.00000	1,486	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,016.00000	930	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,357.00000	1,460	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,046.00000	953	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,337.00000	1,433	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,075.00000	977	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,275.00000	1,369	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,163.00000	1,063	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,477.00000	1,596	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			915.00000	840	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,531.00000	1,653	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			870.00000	797	33.55	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 16/03/2009 Currency Future	15.00	Call			1,559.00000	1,682	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			847.00000	776	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,793.00000	1,927	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			682.00000	620	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,733.00000	1,864	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			721.00000	657	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,673.00000	1,802	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			762.00000	696	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,615.00000	1,741	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			804.00000	735	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,504.00000	1,625	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			892.00000	818	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,673.00000	1,802	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			762.00000	696	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,615.00000	1,741	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			804.00000	735	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,398.00000	1,513	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			986.00000	907	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,197.00000	1,288	34.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,285.00000	1,182	34.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,763.00000	1,895	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			701.00000	639	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,703.00000	1,833	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			741.00000	676	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,644.00000	1,771	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			783.00000	715	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,587.00000	1,712	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			825.00000	755	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,424.00000	1,541	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			962.00000	884	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,197.00000	1,288	34.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,285.00000	1,182	34.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,160.00000	1,249	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,348.00000	1,243	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,531.00000	1,653	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			870.00000	797	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,477.00000	1,596	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			915.00000	840	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,377.00000	1,486	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,016.00000	930	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,295.00000	1,388	33.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,134.00000	1,032	33.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,255.00000	1,349	34.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,193.00000	1,092	34.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,216.00000	1,308	34.27	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	15.75	Put			1,254.00000	1,152	34.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,178.00000	1,269	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,316.00000	1,212	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,255.00000	1,349	34.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,193.00000	1,092	34.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,049.00000	1,141	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,537.00000	1,435	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,010.00000	1,107	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,598.00000	1,501	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,160.00000	1,249	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,348.00000	1,243	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			863.00000	952	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,852.00000	1,746	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,124.00000	1,212	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,412.00000	1,306	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,090.00000	1,176	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,478.00000	1,369	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			898.00000	989	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,787.00000	1,683	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			830.00000	916	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,918.00000	1,810	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,029.00000	1,124	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,568.00000	1,468	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			990.00000	1,087	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,629.00000	1,531	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			953.00000	1,047	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,691.00000	1,591	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			916.00000	1,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,755.00000	1,652	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			881.00000	970	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,819.00000	1,714	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,160.00000	1,249	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,348.00000	1,243	34.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			750.00000	831	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,088.00000	1,974	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			720.00000	798	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,158.00000	2,042	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			691.00000	767	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,229.00000	2,111	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			662.00000	737	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,301.00000	2,180	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			470.00000	528	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,909.00000	2,772	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			450.00000	506	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,988.00000	2,850	35.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			430.00000	485	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,069.00000	2,929	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			393.00000	445	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,232.00000	3,088	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			376.00000	426	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,315.00000	3,169	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			359.00000	407	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,398.00000	3,251	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			343.00000	390	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,482.00000	3,333	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			609.00000	679	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,448.00000	2,323	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			584.00000	652	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,522.00000	2,395	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			559.00000	625	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,598.00000	2,469	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			536.00000	600	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,674.00000	2,544	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			584.00000	652	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,522.00000	2,395	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			536.00000	600	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,674.00000	2,544	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			470.00000	528	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,909.00000	2,772	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			430.00000	485	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,069.00000	2,929	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			481.00000	540	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,869.00000	2,734	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			460.00000	517	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,948.00000	2,811	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			440.00000	496	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,029.00000	2,889	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			421.00000	475	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,109.00000	2,968	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			385.00000	435	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,273.00000	3,129	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			368.00000	416	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,356.00000	3,210	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			336.00000	381	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,524.00000	3,375	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			412.00000	464	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,150.00000	3,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			343.00000	390	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,482.00000	3,333	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			328.00000	373	35.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,566.00000	3,416	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			313.00000	356	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,652.00000	3,500	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			299.00000	341	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,737.00000	3,584	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			285.00000	326	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,824.00000	3,669	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			393.00000	445	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,232.00000	3,088	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			328.00000	373	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,566.00000	3,416	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			313.00000	356	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,652.00000	3,500	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			596.00000	665	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,485.00000	2,359	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			571.00000	638	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,560.00000	2,432	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			547.00000	612	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,636.00000	2,506	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			524.00000	587	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,713.00000	2,581	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			502.00000	563	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,791.00000	2,657	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			735.00000	814	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,123.00000	2,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			676.00000	752	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,265.00000	2,145	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			649.00000	722	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,337.00000	2,216	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			830.00000	916	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,918.00000	1,810	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			797.00000	881	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,985.00000	1,875	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			765.00000	847	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,054.00000	1,941	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			735.00000	814	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,123.00000	2,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			596.00000	665	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,485.00000	2,359	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			990.00000	1,087	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,629.00000	1,531	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			813.00000	898	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,952.00000	1,842	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			797.00000	881	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,985.00000	1,875	35.51	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	15.75	Call			1,216.00000	1,308	34.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,254.00000	1,152	34.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,178.00000	1,269	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,316.00000	1,212	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			916.00000	1,008	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,755.00000	1,652	35.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,504.00000	1,625	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			892.00000	818	33.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,275.00000	1,369	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,163.00000	1,063	33.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.22380		16.02230		30.61	0.00	0	2.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,474.00000	1,572	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,452.00000	1,348	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,632.00000	1,751	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,210.00000	1,128	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,332.00000	1,424	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,710.00000	1,601	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,251.00000	1,357	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,829.00000	1,734	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,212.00000	1,316	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,890.00000	1,793	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,349.00000	1,442	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,676.00000	1,568	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,193.00000	1,296	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,921.00000	1,822	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,311.00000	1,407	31.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,739.00000	1,633	31.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,383.00000	1,477	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,611.00000	1,504	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,174.00000	1,276	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,952.00000	1,853	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,049.00000	1,144	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,177.00000	2,070	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,084.00000	1,181	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,111.00000	2,007	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			935.00000	1,023	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,412.00000	2,299	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			845.00000	928	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,623.00000	2,504	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			688.00000	760	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,066.00000	2,936	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			556.00000	618	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,534.00000	3,394	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			527.00000	587	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,655.00000	3,513	31.35	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	18.80	Call			598.00000	662	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,375.00000	3,239	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			700.00000	772	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,028.00000	2,899	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			725.00000	799	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,952.00000	2,825	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			608.00000	674	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,336.00000	3,200	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,015.00000	1,108	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,243.00000	2,134	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,366.00000	1,459	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,643.00000	1,536	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,573.00000	1,674	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,300.00000	1,200	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,709.00000	1,832	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,136.00000	1,058	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,612.00000	1,725	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,240.00000	1,152	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,593.00000	1,700	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,271.00000	1,176	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,552.00000	1,649	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,330.00000	1,225	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,761.00000	1,886	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,089.00000	1,013	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,815.00000	1,942	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,043.00000	969	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,632.00000	1,751	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,210.00000	1,128	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,842.00000	1,971	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,020.00000	947	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,071.00000	2,208	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			849.00000	785	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,012.00000	2,147	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			890.00000	823	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,954.00000	2,087	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			932.00000	863	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,898.00000	2,028	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			975.00000	905	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,788.00000	1,914	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,066.00000	990	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,735.00000	1,859	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,112.00000	1,035	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,683.00000	1,805	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,160.00000	1,081	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,071.00000	2,208	29.80	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	14.80	Put			849.00000	785	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,012.00000	2,147	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			890.00000	823	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,788.00000	1,914	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,066.00000	990	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,735.00000	1,859	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,112.00000	1,035	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,926.00000	2,058	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			954.00000	884	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,870.00000	1,999	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			998.00000	926	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,657.00000	1,778	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,185.00000	1,104	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,532.00000	1,630	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,360.00000	1,256	29.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,552.00000	1,649	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,330.00000	1,225	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,512.00000	1,612	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,390.00000	1,288	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,042.00000	2,178	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			869.00000	804	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,983.00000	2,117	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			911.00000	843	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,926.00000	2,058	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			954.00000	884	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,870.00000	1,999	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			998.00000	926	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,657.00000	1,778	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,185.00000	1,104	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,612.00000	1,725	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,240.00000	1,152	29.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,437.00000	1,533	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,514.00000	1,409	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,401.00000	1,496	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,578.00000	1,472	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,512.00000	1,612	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,390.00000	1,288	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,437.00000	1,533	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,514.00000	1,409	30.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,493.00000	1,592	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,421.00000	1,318	30.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,455.00000	1,552	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,483.00000	1,379	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,332.00000	1,424	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,710.00000	1,601	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.50	Call			1,291.00000	1,390	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,769.00000	1,667	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,474.00000	1,572	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,452.00000	1,348	30.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,366.00000	1,459	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,643.00000	1,536	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,251.00000	1,357	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,829.00000	1,734	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,174.00000	1,276	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,952.00000	1,853	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,401.00000	1,496	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,578.00000	1,472	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,212.00000	1,316	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,890.00000	1,793	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,137.00000	1,237	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,015.00000	1,914	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,101.00000	1,199	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,079.00000	1,975	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,137.00000	1,237	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,015.00000	1,914	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,066.00000	1,162	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,144.00000	2,038	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,271.00000	1,374	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,799.00000	1,700	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,232.00000	1,337	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,859.00000	1,763	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,156.00000	1,257	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,983.00000	1,883	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,119.00000	1,218	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,047.00000	1,944	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,418.00000	1,514	30.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,546.00000	1,441	30.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,349.00000	1,442	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,676.00000	1,568	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,156.00000	1,257	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,983.00000	1,883	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			982.00000	1,073	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,310.00000	2,200	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			950.00000	1,040	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,378.00000	2,266	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			919.00000	1,006	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,447.00000	2,333	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			889.00000	974	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,517.00000	2,401	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			676.00000	747	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Put			3,104.00000	2,973	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			653.00000	722	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,180.00000	3,048	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			630.00000	698	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,258.00000	3,124	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			587.00000	651	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,415.00000	3,277	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			567.00000	629	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,494.00000	3,355	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			547.00000	607	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,574.00000	3,434	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			831.00000	913	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,659.00000	2,539	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			803.00000	883	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,731.00000	2,609	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			776.00000	854	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,804.00000	2,680	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			750.00000	826	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,878.00000	2,752	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			803.00000	883	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,731.00000	2,609	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			750.00000	826	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,878.00000	2,752	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			676.00000	747	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,104.00000	2,973	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			630.00000	698	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,258.00000	3,124	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			664.00000	734	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,142.00000	3,010	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			641.00000	710	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,219.00000	3,086	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			619.00000	686	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,297.00000	3,162	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			577.00000	640	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,454.00000	3,316	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			537.00000	597	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,615.00000	3,473	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			518.00000	576	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,696.00000	3,553	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			587.00000	651	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,415.00000	3,277	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			547.00000	607	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,574.00000	3,434	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			509.00000	566	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,736.00000	3,592	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.35	Call			490.00000	547	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,818.00000	3,673	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			473.00000	528	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,901.00000	3,754	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			456.00000	509	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,984.00000	3,835	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			577.00000	640	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,454.00000	3,316	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			499.00000	556	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,777.00000	3,633	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			482.00000	537	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,859.00000	3,713	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			966.00000	1,056	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,344.00000	2,233	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			904.00000	990	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,482.00000	2,367	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			874.00000	959	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,552.00000	2,435	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			817.00000	898	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,695.00000	2,574	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			790.00000	868	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,767.00000	2,645	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			763.00000	840	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,841.00000	2,716	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			737.00000	812	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,915.00000	2,789	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,066.00000	1,162	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,144.00000	2,038	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,032.00000	1,126	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,210.00000	2,102	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			999.00000	1,091	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,276.00000	2,167	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			966.00000	1,056	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,344.00000	2,233	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			817.00000	898	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,695.00000	2,574	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,232.00000	1,337	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,859.00000	1,763	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,049.00000	1,144	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,177.00000	2,070	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,084.00000	1,181	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,111.00000	2,007	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			982.00000	1,073	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,310.00000	2,200	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			919.00000	1,006	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Put		2,447.00000	2,333	31.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.04660	12.92060		44.49	587,097.00	45	34,569.00
€ / R On 12/12/2008 Currency Future	12.90	Call		607.00000	658	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put		586.00000	511	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		629.00000	681	43.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		558.00000	485	43.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call		494.00000	533	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put		774.00000	687	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call		529.00000	572	44.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put		709.00000	625	44.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		548.00000	592	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		677.00000	595	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		567.00000	613	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		646.00000	567	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call		674.00000	731	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		503.00000	434	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		722.00000	783	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		451.00000	386	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call		698.00000	756	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put		477.00000	410	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		651.00000	706	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		530.00000	459	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call		402.00000	433	46.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put		982.00000	886	46.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call		328.00000	352	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put		1,208.00000	1,105	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call		252.00000	268	50.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put		1,531.00000	1,422	50.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		200.00000	213	51.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		1,830.00000	1,716	51.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		1,500.00000	1,607	38.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		79.00000	60	38.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call		260.00000	277	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put		1,489.00000	1,381	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call		363.00000	390	47.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		1,093.00000	994	47.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		269.00000	287	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,448.00000	1,340	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		855.00000	926	41.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		335.00000	280	41.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		747.00000	810	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		427.00000	363	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		945.00000	1,022	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		274.00000	226	41.12	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 12/12/2008 Currency Future	11.85	Call			1,220.00000	1,316	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			150.00000	119	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,183.00000	1,277	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			162.00000	130	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,258.00000	1,356	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			138.00000	109	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,183.00000	1,277	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			162.00000	130	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,041.00000	1,127	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			221.00000	180	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,076.00000	1,163	40.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			205.00000	167	40.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,008.00000	1,091	40.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			238.00000	195	40.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,336.00000	1,437	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			115.00000	90	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,297.00000	1,396	39.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			126.00000	99	39.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,376.00000	1,479	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			105.00000	82	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,458.00000	1,564	39.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			87.00000	67	39.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,672.00000	1,795	40.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			52.00000	49	40.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,585.00000	1,699	39.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			64.00000	52	39.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,417.00000	1,521	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			96.00000	74	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,111.00000	1,200	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			190.00000	154	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,628.00000	1,747	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			58.00000	50	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,542.00000	1,651	38.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			71.00000	54	38.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,220.00000	1,316	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			150.00000	119	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,146.00000	1,238	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			176.00000	142	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			976.00000	1,056	40.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			256.00000	210	40.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			914.00000	989	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			294.00000	243	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			884.00000	958	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			314.00000	261	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			827.00000	896	41.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.45	Put			357.00000	300	41.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,672.00000	1,795	40.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			52.00000	49	40.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,585.00000	1,699	39.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			64.00000	52	39.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,258.00000	1,356	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			138.00000	109	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			884.00000	958	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			314.00000	261	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			773.00000	838	42.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			403.00000	341	42.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			914.00000	989	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			294.00000	243	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			800.00000	867	42.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			379.00000	320	42.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,417.00000	1,521	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			96.00000	74	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,041.00000	1,127	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			221.00000	180	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			855.00000	926	41.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			335.00000	280	41.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			747.00000	810	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			427.00000	363	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			773.00000	838	42.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			403.00000	341	42.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			587.00000	635	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			616.00000	539	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			548.00000	592	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			677.00000	595	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			511.00000	552	44.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			741.00000	656	44.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			477.00000	515	45.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			807.00000	718	45.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			651.00000	706	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			530.00000	459	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			461.00000	497	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			841.00000	751	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			431.00000	464	46.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			910.00000	817	46.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			351.00000	377	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,131.00000	1,030	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			307.00000	329	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,286.00000	1,182	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			287.00000	307	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,367.00000	1,260	49.21	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	14.30	Call			236.00000	251	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,615.00000	1,504	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			221.00000	235	51.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,700.00000	1,588	51.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			207.00000	220	51.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,787.00000	1,673	51.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			446.00000	481	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			875.00000	784	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			416.00000	448	46.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			946.00000	852	46.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			389.00000	418	46.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,018.00000	922	46.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			340.00000	364	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,169.00000	1,068	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			318.00000	340	48.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,247.00000	1,144	48.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			297.00000	318	48.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,326.00000	1,221	48.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			278.00000	297	49.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,407.00000	1,300	49.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			376.00000	404	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,055.00000	957	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			328.00000	352	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,208.00000	1,105	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			269.00000	287	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,448.00000	1,340	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			244.00000	259	50.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,573.00000	1,463	50.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			228.00000	243	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,658.00000	1,546	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			214.00000	227	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,743.00000	1,631	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,628.00000	1,747	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			58.00000	50	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			118.00000	125	55.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,548.00000	2,428	55.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			68.00000	72	57.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,298.00000	3,176	57.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			33.00000	35	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,062.00000	3,939	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			15.00000	16	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,844.00000	4,720	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			122.00000	129	55.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,502.00000	2,382	55.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			71.00000	75	57.67	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	16.10	Put			3,251.00000	3,128	57.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			34.00000	37	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,014.00000	3,890	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			16.00000	17	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,795.00000	4,670	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,962.00000	2,086	44.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			41.00000	39	44.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			431.00000	464	46.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			910.00000	817	46.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			149.00000	157	53.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,228.00000	2,111	53.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			87.00000	92	56.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,967.00000	2,845	56.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			45.00000	49	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,725.00000	3,602	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			21.00000	23	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,501.00000	4,376	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,352.00000	2,476	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			31.00000	30	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			194.00000	206	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,873.00000	1,759	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			114.00000	121	55.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,594.00000	2,474	55.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			65.00000	70	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,345.00000	3,223	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			31.00000	34	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,111.00000	3,987	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,645.00000	2,769	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			24.00000	23	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,865.00000	1,989	43.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			45.00000	42	43.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			236.00000	251	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,615.00000	1,504	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			139.00000	147	54.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,319.00000	2,200	54.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			81.00000	86	57.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,061.00000	2,939	57.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			41.00000	45	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,821.00000	3,698	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,087.00000	3,211	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			16.00000	15	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,303.00000	2,428	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			33.00000	31	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			318.00000	340	48.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,247.00000	1,144	48.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.65	Call			187.00000	199	52.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,917.00000	1,803	52.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			110.00000	117	55.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,640.00000	2,520	55.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			62.00000	68	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,392.00000	3,271	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,332.00000	3,456	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			11.00000	9	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,547.00000	2,671	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			27.00000	25	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,769.00000	1,892	41.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			48.00000	45	41.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			130.00000	138	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,410.00000	2,291	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			76.00000	80	57.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,156.00000	3,033	57.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,430.00000	3,554	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			9.00000	7	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,645.00000	2,769	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			24.00000	23	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			81.00000	86	57.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,061.00000	2,939	57.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,381.00000	3,505	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			10.00000	8	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,596.00000	2,720	51.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			26.00000	24	51.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,817.00000	1,940	42.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			46.00000	44	42.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			135.00000	142	54.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,364.00000	2,246	54.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			79.00000	83	57.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,108.00000	2,986	57.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,479.00000	3,603	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			8.00000	6	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,694.00000	2,818	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			23.00000	22	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,914.00000	2,037	43.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			43.00000	41	43.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			144.00000	152	54.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,273.00000	2,155	54.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			84.00000	89	56.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,014.00000	2,892	56.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,136.00000	3,260	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			15.00000	13	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,352.00000	2,476	48.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	10.60	Put		31.00000	30	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call		194.00000	206	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put		1,873.00000	1,759	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call		3,037.00000	3,162	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put		17.00000	16	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call		2,254.00000	2,379	47.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put		34.00000	32	47.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call		181.00000	193	52.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put		1,961.00000	1,846	52.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call		107.00000	113	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put		2,686.00000	2,566	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call		60.00000	65	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put		3,439.00000	3,318	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call		2,939.00000	3,064	54.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put		18.00000	17	54.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call		2,157.00000	2,281	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put		36.00000	35	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call		169.00000	180	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put		2,049.00000	1,933	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call		100.00000	105	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put		2,779.00000	2,659	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call		55.00000	59	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put		3,534.00000	3,412	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call		3,235.00000	3,358	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put		14.00000	11	55.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call		2,450.00000	2,574	49.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put		29.00000	27	49.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.37950	13.22160		32.12	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.20	Call		970.00000	1,039	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		949.00000	860	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		1,008.00000	1,080	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		887.00000	800	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		863.00000	928	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		1,142.00000	1,048	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		897.00000	964	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		1,076.00000	985	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		915.00000	982	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		1,043.00000	953	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		933.00000	1,001	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		1,012.00000	921	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		1,028.00000	1,101	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		856.00000	771	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		1,089.00000	1,166	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		768.00000	687	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		1,068.00000	1,144	30.62	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	12.95	Put		797.00000	714	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		770.00000	828	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,348.00000	1,248	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		676.00000	727	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,605.00000	1,497	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		587.00000	631	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,916.00000	1,801	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		521.00000	560	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		2,200.00000	2,081	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		608.00000	653	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,836.00000	1,724	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		702.00000	754	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		1,530.00000	1,425	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		715.00000	768	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		1,493.00000	1,389	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		619.00000	665	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,797.00000	1,685	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,446.00000	1,551	28.72	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		424.00000	372	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		952.00000	1,020	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		980.00000	890	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,178.00000	1,261	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		657.00000	581	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		1,111.00000	1,189	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		739.00000	660	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		1,275.00000	1,368	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		554.00000	489	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,508.00000	1,616	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		387.00000	337	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,508.00000	1,616	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		387.00000	337	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,540.00000	1,649	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		369.00000	320	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,477.00000	1,583	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		405.00000	354	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,356.00000	1,457	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		485.00000	428	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,386.00000	1,488	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		464.00000	409	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		1,301.00000	1,397	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		529.00000	468	29.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,639.00000	1,753	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		318.00000	273	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,415.00000	1,519	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		444.00000	390	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.00	Call			1,573.00000	1,683	28.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			351.00000	304	28.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,926.00000	2,052	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			205.00000	172	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,851.00000	1,974	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			229.00000	194	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,778.00000	1,898	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			257.00000	218	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,708.00000	1,824	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			286.00000	244	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,386.00000	1,488	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			464.00000	409	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,888.00000	2,012	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			217.00000	183	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,814.00000	1,936	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			243.00000	206	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,743.00000	1,861	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			271.00000	231	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,673.00000	1,788	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			302.00000	258	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,606.00000	1,718	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			334.00000	288	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,540.00000	1,649	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			369.00000	320	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,708.00000	1,824	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			286.00000	244	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,327.00000	1,427	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			506.00000	448	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,477.00000	1,583	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			405.00000	354	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,250.00000	1,340	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			579.00000	510	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,202.00000	1,286	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			630.00000	556	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,250.00000	1,340	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			579.00000	510	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,202.00000	1,286	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			630.00000	556	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,155.00000	1,237	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			684.00000	607	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,226.00000	1,312	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			604.00000	532	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,814.00000	1,936	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			243.00000	206	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,673.00000	1,788	28.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			302.00000	258	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,356.00000	1,457	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			485.00000	428	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,226.00000	1,312	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			604.00000	532	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,133.00000	1,213	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			711.00000	633	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			831.00000	893	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,209.00000	1,113	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			756.00000	812	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,384.00000	1,283	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			689.00000	740	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,567.00000	1,461	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,048.00000	1,122	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			826.00000	743	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			831.00000	893	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,209.00000	1,113	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,133.00000	1,213	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			711.00000	633	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			800.00000	859	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,278.00000	1,180	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			641.00000	689	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,719.00000	1,609	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			847.00000	910	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,175.00000	1,080	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			676.00000	727	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,605.00000	1,497	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,965.00000	2,091	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			193.00000	162	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			847.00000	910	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,175.00000	1,080	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			504.00000	542	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,282.00000	2,162	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			415.00000	446	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,793.00000	2,666	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			342.00000	369	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,320.00000	3,189	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			267.00000	298	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,846.00000	3,719	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,111.00000	1,189	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			739.00000	660	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			880.00000	946	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,109.00000	1,016	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			567.00000	609	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,996.00000	1,880	35.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.25	Call			464.00000	499	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,492.00000	2,369	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			382.00000	412	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,011.00000	2,883	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			314.00000	342	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,543.00000	3,412	40.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			401.00000	432	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,880.00000	2,753	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			307.00000	336	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,586.00000	3,457	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			211.00000	237	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,289.00000	4,157	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			143.00000	162	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,022.00000	4,883	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,042.00000	2,172	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			171.00000	142	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			785.00000	843	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,313.00000	1,214	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			449.00000	483	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,578.00000	2,453	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			347.00000	375	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,276.00000	3,145	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			249.00000	278	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,977.00000	3,849	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			170.00000	192	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,698.00000	4,562	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,372.00000	2,513	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			100.00000	83	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			512.00000	551	36.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,241.00000	2,121	36.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			395.00000	426	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,923.00000	2,796	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			300.00000	331	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,629.00000	3,502	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			206.00000	231	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,334.00000	4,202	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,689.00000	2,840	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			67.00000	61	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,003.00000	2,131	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			182.00000	152	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			577.00000	620	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,956.00000	1,840	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			442.00000	475	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,620.00000	2,496	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			243.00000	272	40.76	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	17.00	Put			4,022.00000	3,893	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,117.00000	3,268	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			46.00000	39	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,356.00000	3,506	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			34.00000	27	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,595.00000	2,746	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			73.00000	66	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			742.00000	797	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,420.00000	1,318	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			558.00000	599	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,036.00000	1,920	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			428.00000	460	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,707.00000	2,581	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			332.00000	358	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,410.00000	3,278	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,451.00000	3,602	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			30.00000	23	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,689.00000	2,840	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			67.00000	61	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			577.00000	620	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,956.00000	1,840	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,404.00000	3,554	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			32.00000	24	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,642.00000	2,793	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			70.00000	63	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			756.00000	812	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,384.00000	1,283	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			435.00000	468	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,663.00000	2,538	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			337.00000	363	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,365.00000	3,234	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,547.00000	3,699	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			25.00000	19	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,783.00000	2,935	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			62.00000	55	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,082.00000	2,213	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			161.00000	133	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			598.00000	642	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,876.00000	1,762	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			456.00000	491	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,535.00000	2,411	37.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			353.00000	381	39.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,231.00000	3,101	39.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,165.00000	3,316	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			44.00000	36	29.25	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	10.90	Call			2,415.00000	2,559	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			93.00000	80	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			689.00000	740	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,567.00000	1,461	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,069.00000	3,221	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			48.00000	42	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,329.00000	2,466	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			107.00000	87	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			664.00000	714	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,643.00000	1,534	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			389.00000	419	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,967.00000	2,840	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			293.00000	327	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,672.00000	3,547	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,974.00000	3,125	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			52.00000	46	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,245.00000	2,380	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			123.00000	101	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			641.00000	689	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,719.00000	1,609	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			487.00000	524	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,366.00000	2,245	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			376.00000	406	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,055.00000	2,926	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			280.00000	312	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,758.00000	3,633	40.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,262.00000	3,411	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			40.00000	31	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,502.00000	2,652	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			80.00000	73	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,327.00000	1,427	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			506.00000	448	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			539.00000	579	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,118.00000	2,000	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			322.00000	347	40.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,500.00000	3,367	40.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.64910		13.49170		28.59	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,152.00000	1,224	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,161.00000	1,075	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,190.00000	1,262	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,098.00000	1,013	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,049.00000	1,114	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,357.00000	1,265	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,099.00000	1,167	28.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,257.00000	1,168	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Call			1,117.00000	1,185	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,225.00000	1,136	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,190.00000	1,262	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,098.00000	1,013	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,134.00000	1,204	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,193.00000	1,105	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,229.00000	1,300	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,037.00000	950	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,287.00000	1,370	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			945.00000	871	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,229.00000	1,300	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,037.00000	950	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,249.00000	1,318	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,007.00000	919	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,209.00000	1,282	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,068.00000	983	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,117.00000	1,185	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,225.00000	1,136	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			939.00000	1,012	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,548.00000	1,463	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			798.00000	862	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,806.00000	1,713	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			674.00000	731	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,082.00000	1,982	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			592.00000	644	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,300.00000	2,195	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			733.00000	794	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,942.00000	1,845	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			866.00000	935	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,674.00000	1,585	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			902.00000	973	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,610.00000	1,524	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			749.00000	811	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,907.00000	1,812	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,411.00000	1,507	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			819.00000	758	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,305.00000	1,397	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			913.00000	848	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,495.00000	1,594	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			753.00000	695	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,765.00000	1,874	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			573.00000	525	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,733.00000	1,842	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			592.00000	543	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,797.00000	1,907	27.51	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	12.25	Put		555.00000	508	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,733.00000	1,842	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		592.00000	543	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,611.00000	1,715	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		669.00000	616	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,641.00000	1,746	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		649.00000	597	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		1,552.00000	1,654	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		710.00000	655	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,928.00000	2,043	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		486.00000	444	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		1,671.00000	1,778	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		630.00000	579	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		1,829.00000	1,941	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		537.00000	492	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,894.00000	2,008	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		503.00000	459	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		1,861.00000	1,974	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		520.00000	475	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		2,171.00000	2,293	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		379.00000	344	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		2,100.00000	2,220	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		408.00000	371	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		2,030.00000	2,148	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		438.00000	399	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		1,961.00000	2,077	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		470.00000	428	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		1,702.00000	1,810	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		610.00000	560	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		2,135.00000	2,256	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		394.00000	357	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		2,065.00000	2,184	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		423.00000	385	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		1,996.00000	2,113	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		454.00000	413	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,611.00000	1,715	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		669.00000	616	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		1,894.00000	2,008	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		503.00000	459	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		1,581.00000	1,684	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		690.00000	635	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		1,523.00000	1,624	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		731.00000	675	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		1,928.00000	2,043	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		486.00000	444	27.51	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	12.15	Call			1,861.00000	1,974	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			520.00000	475	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,439.00000	1,536	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			797.00000	737	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,207.00000	2,330	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			366.00000	331	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,065.00000	2,184	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			423.00000	385	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,552.00000	1,654	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			710.00000	655	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,384.00000	1,479	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			842.00000	780	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,331.00000	1,424	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			889.00000	825	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,439.00000	1,536	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			797.00000	737	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,581.00000	1,684	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			690.00000	635	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,466.00000	1,565	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			775.00000	716	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,765.00000	1,874	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			573.00000	525	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,702.00000	1,810	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			610.00000	560	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,466.00000	1,565	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			775.00000	716	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,411.00000	1,507	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			819.00000	758	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,357.00000	1,451	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			866.00000	802	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,331.00000	1,424	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			889.00000	825	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,171.00000	1,244	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,129.00000	1,044	28.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,134.00000	1,204	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,193.00000	1,105	28.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,066.00000	1,131	28.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,324.00000	1,232	28.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,269.00000	1,344	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			977.00000	895	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,082.00000	1,149	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,290.00000	1,200	28.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,018.00000	1,080	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,426.00000	1,331	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			884.00000	953	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Put			1,642.00000	1,554	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			849.00000	916	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,707.00000	1,617	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			814.00000	880	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,773.00000	1,681	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			781.00000	845	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,839.00000	1,746	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			718.00000	778	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,976.00000	1,879	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			688.00000	746	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,047.00000	1,947	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			659.00000	716	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,118.00000	2,017	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			632.00000	686	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,190.00000	2,087	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			978.00000	1,048	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,486.00000	1,398	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			831.00000	898	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,740.00000	1,649	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			765.00000	828	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,873.00000	1,779	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			866.00000	935	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,674.00000	1,585	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			831.00000	898	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,740.00000	1,649	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			765.00000	828	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,873.00000	1,779	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			703.00000	762	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,011.00000	1,913	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			645.00000	701	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,154.00000	2,052	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			618.00000	672	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,226.00000	2,123	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	617	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,375.00000	2,268	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			542.00000	591	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,450.00000	2,341	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			518.00000	565	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,527.00000	2,416	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			496.00000	541	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,604.00000	2,492	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			703.00000	762	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,011.00000	1,913	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			674.00000	731	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,082.00000	1,982	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	617	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,375.00000	2,268	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			939.00000	1,012	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,548.00000	1,463	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,049.00000	1,114	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,357.00000	1,265	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,033.00000	1,097	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,392.00000	1,297	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			998.00000	1,064	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,456.00000	1,364	29.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			958.00000	1,032	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,517.00000	1,433	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,305.00000	1,397	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			913.00000	848	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,018.00000	1,080	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,426.00000	1,331	29.16	0.00	0	0.00
ALBI On 05/02/2009 Index Future			283.20000		283.63400		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			291.18900		291.63200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			296.90400		297.52300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			119.66700		119.68700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.04200		123.06200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.36000		126.37900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			285.16300		285.58800		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			293.20700		293.64100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			301.11300		301.55500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.19100		344.73000		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			354.06500		354.61600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.24700		10.32300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.06600		9.00100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.33200		8.21300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.28000		9.22700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.93800		8.86000		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
J204 On 21/12/2018 jSwap			8.97700		8.90300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.85900		8.78300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.29200		12.31700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.47500		11.55900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.25100		10.32100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.32700		9.38300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			8.75400		8.98200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.28700		9.36500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.88100		8.95100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.64200		8.70000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.80400		8.76800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.62100		8.57100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.51200		8.44500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.55100		8.47200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.42600		8.34100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.34100		8.25100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80500		11.80700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.94100		11.95500		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.15400		0.00000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.07300		0.00000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			12.15700		0.00000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			12.19500		0.00000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			12.05400		0.00000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			12.02100		0.00000		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			272.72700		273.19600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.42100		280.90000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			287.98200		288.47100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.67000		8.73500		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,940.00000	2,024	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			90.00000	77	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.16700		8.24700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,183.00000	2,244	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			926.00000	886	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
R153 On 06/08/2009 Bond Future			7.50000	7.60100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		3,427.00000	3,494	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put		1,240.00000	1,202	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call		3,591.00000	3,660	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		1,154.00000	1,118	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.60200	8.57900		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,636.00000	2,548	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		1,664.00000	1,706	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call		1,298.00000	1,238	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put		3,198.00000	3,269	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		7,963.00000	7,837	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		175.00000	180	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		4,506.00000	4,395	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		746.00000	767	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		5,594.00000	5,476	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		471.00000	485	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.47000	8.44700		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,729.00000	4,636	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,696.00000	1,730	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.34400	8.31900		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		5,447.00000	5,333	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		531.00000	552	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.40000	8.34700		0.00	0.00	0	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call		8,983.00000	8,427	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		0.00000	1	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.31000	8.25700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		7,559.00000	7,020	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		57.00000	78	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.22800	8.17400		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		8,426.00000	7,883	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		102.00000	131	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.05800	12.10300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		941.00000	936	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,010.00000	1,003	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.51100	11.57900		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		85.00000	90	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		257.00000	242	0.56	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.71300	8.67900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,711.00000	2,576	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		166.00000	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
R201 On 07/05/2009 Bond Future			8.55100	8.51600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,530.00000	3,401	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		351.00000	377	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.39600	8.36000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,186.00000	4,059	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		451.00000	479	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.63000	8.59700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,815.00000	3,629	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		52.00000	61	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.50600	8.47200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,367.00000	3,202	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		339.00000	374	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.38800	8.35300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		5,262.00000	5,082	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		248.00000	270	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.63900	8.60700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,026.00000	3,829	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		32.00000	39	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.52900	8.49600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,450.00000	3,275	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		320.00000	354	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.42700	8.39200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		5,403.00000	5,204	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		192.00000	213	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.70100	8.66700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,390.00000	2,278	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		188.00000	206	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.52200	8.48600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,482.00000	2,384	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		598.00000	633	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.34400	8.30700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,779.00000	3,672	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		478.00000	503	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.59500	8.58400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,252.00000	4,180	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		16.00000	17	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.49500	8.48300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,541.00000	3,472	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		240.00000	249	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.40100	8.38900		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
R207 On 06/08/2009 Bond Future	9.25	Call			5,522.00000	5,449	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			136.00000	141	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.55500		8.54200		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,704.00000	1,634	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			308.00000	326	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.45300		8.43800		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,511.00000	2,432	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			428.00000	450	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.39800		8.38000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,728.00000	5,614	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			105.00000	112	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.00300		7.96200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,836.00000	8,454	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			7.92700		7.88500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,549.00000	9,153	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.85600		7.81400		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			8,245.00000	7,848	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			9.00000	12	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			281.48000		281.89800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.42000		289.84700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.22400		297.65900		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.69240		6.63620		45.18	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			310.00000	326	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			324.00000	284	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			290.00000	306	45.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			354.00000	313	45.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			271.00000	286	45.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			385.00000	343	45.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			238.00000	250	46.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			452.00000	407	46.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			223.00000	234	47.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			487.00000	441	47.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			254.00000	267	46.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			418.00000	375	46.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			310.00000	326	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			324.00000	284	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			84.00000	88	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			948.00000	896	49.06	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	7.60	Call			70.00000	73	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,034.00000	981	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			111.00000	117	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			824.00000	774	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			143.00000	152	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			707.00000	659	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			184.00000	192	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			598.00000	549	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			209.00000	219	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			523.00000	476	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			353.00000	372	43.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			267.00000	230	43.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			456.00000	485	42.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			170.00000	142	42.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			518.00000	552	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			132.00000	110	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			590.00000	627	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			103.00000	84	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			401.00000	425	42.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			215.00000	182	42.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			553.00000	589	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			117.00000	97	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			401.00000	425	42.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			215.00000	182	42.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			254.00000	267	46.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			418.00000	375	46.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			353.00000	372	43.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			267.00000	230	43.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			331.00000	348	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			294.00000	256	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			487.00000	517	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			150.00000	124	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			428.00000	454	42.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			192.00000	161	42.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			376.00000	397	43.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			240.00000	205	43.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			223.00000	234	47.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			487.00000	441	47.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			196.00000	205	48.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			560.00000	512	48.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			184.00000	192	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			598.00000	549	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			156.00000	165	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			670.00000	623	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			132.00000	139	49.06	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	7.25	Put		746.00000	697	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		209.00000	219	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		523.00000	476	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		156.00000	165	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		670.00000	623	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		428.00000	454	42.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		192.00000	161	42.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		170.00000	180	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		633.00000	587	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		627.00000	666	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		91.00000	73	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		705.00000	747	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		69.00000	55	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		487.00000	517	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		150.00000	124	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		874.00000	921	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		37.00000	28	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		787.00000	832	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		51.00000	40	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		918.00000	966	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		32.00000	24	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		830.00000	876	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		44.00000	34	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		746.00000	789	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		60.00000	47	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		665.00000	706	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		79.00000	63	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		590.00000	627	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		103.00000	84	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		665.00000	706	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		79.00000	63	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		746.00000	789	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		60.00000	47	41.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		92.00000	97	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		906.00000	855	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		77.00000	80	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		990.00000	938	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		92.00000	97	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		906.00000	855	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		77.00000	80	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		990.00000	938	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		63.00000	66	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		1,077.00000	1,024	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		52.00000	54	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,166.00000	1,112	49.06	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	7.20	Call		143.00000	152	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		707.00000	659	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		121.00000	127	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		785.00000	735	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		101.00000	106	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		865.00000	814	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		57.00000	60	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,121.00000	1,068	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		47.00000	49	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,211.00000	1,157	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		39.00000	40	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,302.00000	1,248	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		31.00000	32	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,395.00000	1,340	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		101.00000	106	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		865.00000	814	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		57.00000	60	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,121.00000	1,068	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		39.00000	40	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,302.00000	1,248	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		121.00000	127	49.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		785.00000	735	49.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.84740	6.77510		31.58	0.00	0	1,836.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		477.00000	508	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		502.00000	460	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		477.00000	508	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		502.00000	460	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		442.00000	470	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		567.00000	523	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		425.00000	453	32.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		600.00000	556	32.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		410.00000	437	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		634.00000	589	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		425.00000	453	32.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		600.00000	556	32.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		442.00000	470	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		567.00000	523	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		496.00000	527	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		471.00000	430	30.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		459.00000	489	31.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		534.00000	491	31.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		395.00000	421	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		670.00000	624	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		225.00000	246	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,100.00000	1,049	34.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Call			192.00000	211	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,217.00000	1,163	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			263.00000	286	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			988.00000	939	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			321.00000	348	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			846.00000	801	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			367.00000	392	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			742.00000	694	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			380.00000	406	33.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			705.00000	659	33.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			516.00000	546	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			441.00000	399	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			624.00000	659	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			298.00000	262	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			679.00000	722	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			254.00000	225	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			743.00000	789	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			218.00000	192	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			577.00000	610	29.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			352.00000	312	29.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			711.00000	755	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			236.00000	208	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			577.00000	610	29.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			352.00000	312	29.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			516.00000	546	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			441.00000	399	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			556.00000	587	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			381.00000	340	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			535.00000	566	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			410.00000	368	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			649.00000	690	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			274.00000	243	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			599.00000	634	29.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			324.00000	287	29.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			624.00000	659	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			298.00000	262	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			395.00000	421	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			670.00000	624	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			776.00000	824	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			201.00000	176	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			649.00000	690	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			274.00000	243	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			367.00000	392	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			742.00000	694	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			354.00000	378	33.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.20	Put			779.00000	731	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			321.00000	348	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			846.00000	801	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			291.00000	316	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			916.00000	868	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			337.00000	365	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			812.00000	768	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			306.00000	332	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			881.00000	834	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			535.00000	566	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			410.00000	368	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			846.00000	895	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			170.00000	148	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			776.00000	824	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			201.00000	176	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			994.00000	1,049	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			119.00000	101	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			918.00000	971	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			143.00000	123	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			956.00000	1,009	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			130.00000	112	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			881.00000	933	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			156.00000	135	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			810.00000	859	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			185.00000	162	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			810.00000	859	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			185.00000	162	28.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			354.00000	378	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			779.00000	731	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			291.00000	316	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			916.00000	868	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			277.00000	301	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			951.00000	903	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			250.00000	272	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,025.00000	975	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			237.00000	259	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,062.00000	1,011	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			214.00000	234	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,139.00000	1,086	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			173.00000	189	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,298.00000	1,242	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			173.00000	189	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,298.00000	1,242	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			155.00000	170	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,380.00000	1,323	34.01	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	8.10	Call			139.00000	153	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,464.00000	1,405	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			124.00000	137	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,549.00000	1,489	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			203.00000	222	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,178.00000	1,124	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			182.00000	200	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,257.00000	1,202	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			164.00000	180	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,338.00000	1,282	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			147.00000	161	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,421.00000	1,364	34.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.96200		6.89130		28.28	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			577.00000	608	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			586.00000	546	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			560.00000	590	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	578	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			526.00000	555	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			685.00000	643	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			511.00000	539	28.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			719.00000	677	28.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			496.00000	523	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			754.00000	711	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			526.00000	555	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			685.00000	643	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			543.00000	572	28.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			651.00000	610	28.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			596.00000	626	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			555.00000	514	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			560.00000	590	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	578	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			496.00000	523	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			754.00000	711	29.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			303.00000	330	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,211.00000	1,168	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			278.00000	304	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,287.00000	1,242	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			357.00000	388	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,066.00000	1,026	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			420.00000	454	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			928.00000	892	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			467.00000	494	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			826.00000	782	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			481.00000	508	29.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			790.00000	746	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.80	Call			615.00000	645	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			524.00000	483	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			715.00000	752	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			373.00000	340	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			767.00000	812	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			325.00000	300	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			797.00000	844	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			306.00000	282	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			673.00000	702	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			431.00000	390	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			797.00000	844	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			306.00000	282	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			673.00000	702	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			431.00000	390	26.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			596.00000	626	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			555.00000	514	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			654.00000	681	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			462.00000	419	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			737.00000	782	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			346.00000	320	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			693.00000	723	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			402.00000	361	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			577.00000	608	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			586.00000	546	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			860.00000	908	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			268.00000	246	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			654.00000	681	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			462.00000	419	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			481.00000	508	29.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			790.00000	746	29.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			454.00000	480	29.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			863.00000	818	29.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			420.00000	454	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			928.00000	892	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			387.00000	420	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			996.00000	958	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			634.00000	662	26.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			493.00000	450	26.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			437.00000	467	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			895.00000	855	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			403.00000	437	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			962.00000	925	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			925.00000	976	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			234.00000	214	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,066.00000	1,120	25.75	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	6.00	Put			174.00000	158	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			994.00000	1,047	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			203.00000	185	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			925.00000	976	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			234.00000	214	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			860.00000	908	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			268.00000	246	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			615.00000	645	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			524.00000	483	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,030.00000	1,083	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			188.00000	171	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			959.00000	1,011	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			218.00000	199	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			892.00000	942	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			251.00000	230	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			828.00000	876	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			287.00000	264	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			959.00000	1,011	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			218.00000	199	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			372.00000	404	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,031.00000	992	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			343.00000	373	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,101.00000	1,061	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			454.00000	480	29.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			863.00000	818	29.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			329.00000	358	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,138.00000	1,096	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			329.00000	358	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,138.00000	1,096	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			303.00000	330	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,211.00000	1,168	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			278.00000	304	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,287.00000	1,242	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			255.00000	280	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,364.00000	1,318	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			234.00000	257	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,443.00000	1,395	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			214.00000	236	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,523.00000	1,474	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			196.00000	217	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,605.00000	1,555	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			214.00000	236	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,523.00000	1,474	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			372.00000	404	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,031.00000	992	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Call			767.00000	812	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			325.00000	300	25.75	0.00	0	0.00
Total for Derivatives:								159,070,440.90	15,325	316,076.00
Grand Total:								159,070,440.90	15,325	316,076.00