

Daily MTM Report

Daily summary for 28/11/2008

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			19.08500		19.07100			0.00	0	0.00
R153 On 31/08/2010 Bond			8.27000		8.22000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28500		8.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.25000		8.17000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.06400		12.07600			0.00	0	0.00
R201 On 21/12/2014 Bond			8.32000		8.26000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.34000		8.26500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.34000		8.26000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.32500		8.26000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.34000		8.25000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.34400		8.24900			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				7.89500	7.81000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.03280		9.91340		32.80	5,407,679.20	539	170,538.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			276.00000	328	32.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			262.00000	195	32.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			237.00000	273	32.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			324.00000	241	32.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			300.00000	357	32.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			237.00000	174	32.87	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			151.00000	170	35.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			538.00000	437	35.74	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			98.00000	107	38.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			785.00000	674	38.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			91.00000	99	39.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			828.00000	716	39.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			130.00000	145	36.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			617.00000	512	36.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			113.00000	124	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			699.00000	592	37.70	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			445.00000	526	32.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			132.00000	93	32.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			175.00000	199	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			462.00000	366	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			204.00000	233	33.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			390.00000	301	33.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			121.00000	134	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			658.00000	552	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			140.00000	157	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			577.00000	474	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			204.00000	233	33.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			390.00000	301	33.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			163.00000	184	35.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			499.00000	401	35.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			256.00000	300	32.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			292.00000	217	32.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			326.00000	388	32.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			213.00000	155	32.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			256.00000	300	32.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			292.00000	217	32.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			66.00000	72	40.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,002.00000	889	40.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			44.00000	46	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,230.00000	1,113	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			37.00000	39	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,324.00000	1,206	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			32.00000	32	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,418.00000	1,300	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			24.00000	23	44.23	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			78.00000	85	40.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			914.00000	803	40.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,610.00000	1,490	44.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			140.00000	157	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			577.00000	474	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,216.00000	2,335	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			3.00000	2	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			71.00000	78	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			958.00000	845	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			479.00000	564	33.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			116.00000	81	33.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			842.00000	957	35.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			29.00000	24	35.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			588.00000	685	33.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			75.00000	52	33.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			667.00000	770	33.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			54.00000	37	33.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			514.00000	603	33.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			101.00000	70	33.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			751.00000	862	33.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			38.00000	29	33.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			588.00000	685	33.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			75.00000	52	33.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			938.00000	1,054	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			24.00000	21	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			890.00000	1,005	36.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			26.00000	22	36.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,327.00000	1,444	43.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			13.00000	11	43.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,083.00000	1,199	39.65	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			19.00000	16	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,474.00000	1,592	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			11.00000	9	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,524.00000	1,641	46.58	0.00	0	20.00

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	8.40	Put			10.00000	8	46.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,573.00000	1,690	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			9.00000	7	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,671.00000	1,789	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			8.00000	6	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,622.00000	1,740	47.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	7	47.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,819.00000	1,938	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			6.00000	5	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,918.00000	2,037	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			5.00000	4	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,425.00000	1,543	45.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			12.00000	10	45.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,018.00000	2,136	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			4.00000	3	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,819.00000	1,938	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			6.00000	5	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,721.00000	1,838	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			7.00000	6	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,229.00000	1,346	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			15.00000	13	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,721.00000	1,838	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			7.00000	6	49.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,327.00000	1,444	43.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			13.00000	11	43.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,131.00000	1,248	40.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			18.00000	15	40.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,117.00000	2,236	54.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			4.00000	3	54.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,018.00000	2,136	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			4.00000	3	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,622.00000	1,740	47.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	7	47.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,067.00000	2,186	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			4.00000	3	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,968.00000	2,086	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			5.00000	4	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,869.00000	1,987	50.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			5.00000	4	50.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,770.00000	1,888	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			7.00000	5	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,376.00000	1,493	44.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			13.00000	11	44.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,278.00000	1,395	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			14.00000	12	42.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,034.00000	1,151	38.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			21.00000	18	38.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,229.00000	1,346	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			15.00000	13	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,131.00000	1,248	40.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			18.00000	15	40.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,180.00000	1,297	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			17.00000	14	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,083.00000	1,199	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			19.00000	16	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			986.00000	1,102	38.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			23.00000	19	38.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			795.00000	909	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			31.00000	27	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			709.00000	814	33.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			45.00000	32	33.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			627.00000	727	33.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			64.00000	44	33.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			550.00000	643	33.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			87.00000	61	33.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			842.00000	957	35.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			29.00000	24	35.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			751.00000	862	33.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			38.00000	29	33.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			326.00000	388	32.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			213.00000	155	32.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,524.00000	1,641	46.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			10.00000	8	46.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			383.00000	454	32.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			169.00000	121	32.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			383.00000	454	32.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			169.00000	121	32.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			667.00000	770	33.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			54.00000	37	33.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			354.00000	420	32.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			190.00000	138	32.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			189.00000	216	34.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			426.00000	333	34.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			52.00000	55	41.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,138.00000	1,022	41.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			13.00000	13	49.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,100.00000	1,980	49.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			8.00000	7	53.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,594.00000	2,475	53.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			34.00000	35	42.87	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	11.25	Put			1,371.00000	1,253	42.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			17.00000	17	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,854.00000	1,734	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			10.00000	10	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,347.00000	2,227	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			627.00000	727	33.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			64.00000	44	33.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			29.00000	30	43.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,466.00000	1,347	43.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			16.00000	15	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,952.00000	1,832	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			9.00000	9	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,446.00000	2,326	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			6.00000	6	55.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,843.00000	2,723	55.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			105.00000	115	38.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			742.00000	632	38.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			12.00000	12	49.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,149.00000	2,029	49.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			6.00000	5	55.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,892.00000	2,773	55.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			1.00000	1	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,638.00000	3,519	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,387.00000	4,267	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			986.00000	1,102	38.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			23.00000	19	38.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			14.00000	13	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,050.00000	1,931	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			6.00000	6	54.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,793.00000	2,673	54.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			2.00000	2	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,538.00000	3,419	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,287.00000	4,168	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			7.00000	7	54.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,694.00000	2,574	54.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			2.00000	2	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,439.00000	3,319	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,187.00000	4,068	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			21.00000	20	45.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,708.00000	1,587	45.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			4.00000	4	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,190.00000	3,071	57.12	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	13.85	Call			1.00000	1	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,937.00000	3,818	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,813.00000	2,933	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			2,963.00000	3,083	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			84.00000	92	39.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			871.00000	759	39.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			25.00000	25	43.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,562.00000	1,442	43.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			11.00000	10	50.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,297.00000	2,178	50.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			5.00000	5	56.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			3,041.00000	2,922	56.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,113.00000	3,233	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,365.00000	2,484	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			2.00000	1	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			2,913.00000	3,033	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,167.00000	2,285	54.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			3.00000	2	54.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			4.00000	4	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			3,091.00000	2,972	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,714.00000	2,833	48.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	48.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,968.00000	2,086	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			5.00000	4	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			550.00000	643	33.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			87.00000	61	33.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			175.00000	199	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			462.00000	366	34.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			56.00000	60	41.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			1,092.00000	977	41.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			19.00000	18	46.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,805.00000	1,685	46.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			8.00000	8	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,545.00000	2,425	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			3.00000	3	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,290.00000	3,170	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,614.00000	2,733	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			47.00000	50	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,184.00000	1,068	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			16.00000	16	47.10	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	11.80	Put		1,903.00000	1,783	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call		7.00000	7	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put		2,644.00000	2,524	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call		2.00000	2	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put		3,389.00000	3,270	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call		2,415.00000	2,533	51.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put		1.00000	1	51.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call		2.00000	2	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put		3,588.00000	3,469	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call		2,315.00000	2,434	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put		2.00000	1	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call		12.00000	11	49.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put		2,198.00000	2,079	49.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call		5.00000	5	55.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put		2,942.00000	2,822	55.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call		1.00000	1	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put		3,688.00000	3,568	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call		2,514.00000	2,633	50.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put		1.00000	0	50.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call		413.00000	489	32.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put		150.00000	107	32.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call		40.00000	42	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put		1,277.00000	1,159	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call		15.00000	14	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put		2,001.00000	1,881	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call		7.00000	6	54.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put		2,743.00000	2,624	54.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call		2.00000	2	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put		3,489.00000	3,369	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call		2,266.00000	2,384	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put		3.00000	1	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call		27.00000	27	43.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put		1,514.00000	1,394	43.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call		11.00000	11	50.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put		2,248.00000	2,128	50.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call		5.00000	5	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put		2,992.00000	2,872	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call		1.00000	1	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put		3,738.00000	3,618	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call		0.00000	3,133	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put		0.00000	0	46.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.25840	10.13740		28.49	12,587,056.80	1,227	19,668.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		626.00000	671	27.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		639.00000	563	27.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		590.00000	633	28.29	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	10.25	Put			702.00000	625	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			664.00000	711	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			577.00000	503	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			510.00000	546	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			873.00000	788	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			389.00000	434	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,102.00000	1,026	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			359.00000	402	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,172.00000	1,094	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			455.00000	501	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			968.00000	893	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			473.00000	515	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			936.00000	857	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			525.00000	562	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			838.00000	754	29.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			556.00000	596	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			769.00000	688	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			421.00000	469	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,034.00000	961	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			473.00000	515	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			936.00000	857	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			573.00000	614	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			735.00000	656	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			607.00000	653	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			670.00000	594	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			664.00000	711	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			577.00000	503	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			607.00000	653	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			670.00000	594	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			573.00000	614	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			735.00000	656	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			318.00000	357	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,280.00000	1,198	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			246.00000	279	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,509.00000	1,420	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			236.00000	267	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,549.00000	1,459	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			207.00000	235	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,669.00000	1,577	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			345.00000	386	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,208.00000	1,128	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,260.00000	2,377	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			22.00000	18	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			793.00000	866	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			405.00000	358	26.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,076.00000	1,168	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			238.00000	209	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			941.00000	1,027	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			304.00000	269	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			817.00000	897	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			380.00000	339	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,007.00000	1,096	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			270.00000	238	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			878.00000	961	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			341.00000	303	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,147.00000	1,242	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			210.00000	183	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,497.00000	1,602	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			110.00000	94	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,456.00000	1,560	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			119.00000	102	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,624.00000	1,732	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			86.00000	73	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,624.00000	1,732	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			86.00000	73	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,667.00000	1,776	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			79.00000	67	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,798.00000	1,910	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			61.00000	51	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,754.00000	1,865	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			67.00000	56	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,710.00000	1,820	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			73.00000	61	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,888.00000	2,001	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			51.00000	42	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,667.00000	1,776	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			79.00000	67	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,118.00000	2,234	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			31.00000	25	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,025.00000	2,140	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			38.00000	31	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,933.00000	2,047	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			46.00000	38	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,843.00000	1,955	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			56.00000	47	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,581.00000	1,688	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			94.00000	80	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,416.00000	1,519	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			128.00000	110	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,843.00000	1,955	26.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Put			56.00000	47	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,754.00000	1,865	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			67.00000	56	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,416.00000	1,519	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			128.00000	110	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,336.00000	1,437	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			149.00000	128	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,165.00000	2,281	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			28.00000	23	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,072.00000	2,187	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			34.00000	28	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,979.00000	2,093	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			42.00000	35	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,539.00000	1,645	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	87	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,072.00000	2,187	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			34.00000	28	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,979.00000	2,093	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			42.00000	35	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,539.00000	1,645	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			101.00000	87	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,456.00000	1,560	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			119.00000	102	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,375.00000	1,477	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			138.00000	119	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,118.00000	2,234	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			31.00000	25	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,025.00000	2,140	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			38.00000	31	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,581.00000	1,688	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			94.00000	80	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,888.00000	2,001	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			51.00000	42	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,297.00000	1,397	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			160.00000	138	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,221.00000	1,318	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			183.00000	160	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,147.00000	1,242	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			210.00000	183	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,221.00000	1,318	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			183.00000	160	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,007.00000	1,096	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			270.00000	238	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			878.00000	961	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			341.00000	303	26.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Call			817.00000	897	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			380.00000	339	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,375.00000	1,477	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			138.00000	119	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,076.00000	1,168	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			238.00000	209	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			769.00000	836	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			431.00000	378	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			724.00000	778	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			487.00000	420	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			684.00000	732	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			547.00000	474	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			769.00000	836	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			431.00000	378	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			724.00000	778	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			487.00000	420	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			645.00000	691	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			608.00000	533	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,041.00000	1,132	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			254.00000	223	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			974.00000	1,061	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			286.00000	253	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			909.00000	994	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			322.00000	285	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			847.00000	929	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			360.00000	320	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			746.00000	807	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			459.00000	398	26.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			704.00000	755	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			517.00000	446	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			626.00000	671	27.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			639.00000	563	27.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			492.00000	530	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			904.00000	822	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			455.00000	501	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			968.00000	893	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			331.00000	371	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,244.00000	1,163	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			305.00000	343	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,317.00000	1,234	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			492.00000	530	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			904.00000	822	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			540.00000	579	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			803.00000	720	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			438.00000	487	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,001.00000	929	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			405.00000	452	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,068.00000	993	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			374.00000	418	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,137.00000	1,060	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			405.00000	452	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,068.00000	993	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			292.00000	329	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,355.00000	1,271	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	303	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,431.00000	1,345	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	303	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,431.00000	1,345	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			226.00000	256	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,589.00000	1,498	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			189.00000	215	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,752.00000	1,657	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			173.00000	197	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,835.00000	1,739	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			158.00000	180	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,920.00000	1,822	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			144.00000	165	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,006.00000	1,906	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			331.00000	371	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,244.00000	1,163	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			305.00000	343	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,317.00000	1,234	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			280.00000	316	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,393.00000	1,307	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			257.00000	291	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,470.00000	1,382	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			216.00000	245	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,629.00000	1,537	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			198.00000	225	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,710.00000	1,617	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			181.00000	206	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,793.00000	1,698	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			165.00000	189	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,878.00000	1,780	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			173.00000	197	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,835.00000	1,739	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			645.00000	691	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			608.00000	533	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			540.00000	579	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			803.00000	720	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.90	Call			374.00000	418	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,137.00000	1,060	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			318.00000	357	30.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,280.00000	1,198	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.44770		10.32500		27.51	104,477.00	10	2,548.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			843.00000	900	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			818.00000	753	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			789.00000	842	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			914.00000	845	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			862.00000	918	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			787.00000	720	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			710.00000	756	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,085.00000	1,009	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			583.00000	631	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,308.00000	1,234	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			550.00000	597	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,375.00000	1,299	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			653.00000	706	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,178.00000	1,108	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			671.00000	725	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,146.00000	1,077	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	806	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			981.00000	909	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			617.00000	668	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,242.00000	1,170	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			772.00000	824	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			947.00000	876	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			807.00000	861	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			882.00000	813	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			807.00000	861	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			882.00000	813	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			756.00000	806	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			981.00000	909	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			489.00000	532	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,514.00000	1,434	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			408.00000	446	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,733.00000	1,648	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			396.00000	432	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,771.00000	1,685	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			361.00000	395	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,886.00000	1,797	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			534.00000	580	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,409.00000	1,332	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			653.00000	706	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,178.00000	1,108	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			725.00000	772	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,050.00000	975	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			978.00000	1,046	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			603.00000	549	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,236.00000	1,321	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			411.00000	374	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,113.00000	1,194	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			488.00000	446	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			999.00000	1,075	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			574.00000	527	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,173.00000	1,257	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			448.00000	409	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,055.00000	1,133	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			530.00000	486	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,300.00000	1,388	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			375.00000	340	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,615.00000	1,713	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			240.00000	215	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,615.00000	1,713	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			240.00000	215	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,729.00000	1,829	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			204.00000	182	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,767.00000	1,869	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			192.00000	171	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,807.00000	1,909	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			182.00000	161	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,886.00000	1,991	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			161.00000	143	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,846.00000	1,950	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			171.00000	152	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,009.00000	2,116	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			134.00000	118	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,846.00000	1,950	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			171.00000	152	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,690.00000	1,790	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			215.00000	192	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,178.00000	2,288	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			103.00000	90	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,093.00000	2,201	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			118.00000	104	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,927.00000	2,032	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			152.00000	134	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,541.00000	1,637	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			266.00000	239	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,470.00000	1,564	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.15	Put			295.00000	266	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,135.00000	2,245	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			110.00000	97	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,051.00000	2,158	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			126.00000	111	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,968.00000	2,074	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			143.00000	126	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,652.00000	1,751	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			227.00000	203	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,578.00000	1,675	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			253.00000	227	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,505.00000	1,600	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			280.00000	252	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,353.00000	2,466	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			78.00000	68	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,265.00000	2,376	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			90.00000	78	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,927.00000	2,032	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			152.00000	134	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,009.00000	2,116	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			134.00000	118	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,221.00000	2,332	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			96.00000	84	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,051.00000	2,158	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			126.00000	111	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,652.00000	1,751	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			227.00000	203	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,886.00000	1,991	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			161.00000	143	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,807.00000	1,909	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			182.00000	161	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,729.00000	1,829	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			204.00000	182	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,505.00000	1,600	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			280.00000	252	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,435.00000	1,527	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			310.00000	280	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,367.00000	1,457	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			342.00000	309	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,435.00000	1,527	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			310.00000	280	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,113.00000	1,194	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			488.00000	446	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,173.00000	1,257	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			448.00000	409	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.00	Call			958.00000	1,018	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			633.00000	571	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			920.00000	976	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			695.00000	628	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			882.00000	937	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			757.00000	689	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,367.00000	1,457	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			342.00000	309	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,055.00000	1,133	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			530.00000	486	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			920.00000	976	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			695.00000	628	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,300.00000	1,388	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			375.00000	340	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			999.00000	1,075	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			574.00000	527	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,204.00000	1,289	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			429.00000	391	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,143.00000	1,225	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			468.00000	427	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,084.00000	1,163	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			509.00000	466	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,027.00000	1,104	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			552.00000	506	25.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			938.00000	997	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			663.00000	599	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			900.00000	956	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			725.00000	658	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			825.00000	880	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			850.00000	783	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			690.00000	740	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,115.00000	1,043	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			550.00000	597	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,375.00000	1,299	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			519.00000	563	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,444.00000	1,366	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			843.00000	900	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			818.00000	753	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			740.00000	789	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,015.00000	941	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			671.00000	725	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,146.00000	1,077	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			635.00000	686	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,210.00000	1,139	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			600.00000	649	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,275.00000	1,202	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			566.00000	614	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,341.00000	1,266	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			740.00000	789	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,015.00000	941	28.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			635.00000	686	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,210.00000	1,139	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			566.00000	614	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,341.00000	1,266	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			504.00000	547	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,479.00000	1,400	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			475.00000	516	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,550.00000	1,469	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			447.00000	487	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,622.00000	1,539	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			421.00000	459	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,696.00000	1,611	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			461.00000	502	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,586.00000	1,504	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			434.00000	473	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,659.00000	1,575	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			384.00000	419	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,809.00000	1,722	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			339.00000	371	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,964.00000	1,874	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			319.00000	349	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,044.00000	1,951	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			299.00000	328	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,124.00000	2,030	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			280.00000	308	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,205.00000	2,110	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			372.00000	407	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,847.00000	1,759	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			350.00000	383	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,925.00000	1,835	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			329.00000	360	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,004.00000	1,912	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			309.00000	338	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,084.00000	1,991	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			434.00000	473	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,659.00000	1,575	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			319.00000	349	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,044.00000	1,951	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			900.00000	956	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			725.00000	658	26.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Call			825.00000	880	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			850.00000	783	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			725.00000	772	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,050.00000	975	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			938.00000	997	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			663.00000	599	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			882.00000	937	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			757.00000	689	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			504.00000	547	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,479.00000	1,400	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			475.00000	516	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,550.00000	1,469	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			583.00000	631	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,308.00000	1,234	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			489.00000	532	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,514.00000	1,434	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.90330		10.78940		26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,190.00000	1,230	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,201.00000	1,127	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,156.00000	1,196	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,267.00000	1,192	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,062.00000	1,096	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,472.00000	1,393	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			798.00000	819	29.95	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,308.00000	2,216	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,548.00000	1,602	24.22	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			659.00000	599	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			952.00000	981	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,763.00000	1,678	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,279.00000	1,322	26.07	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,040.00000	968	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			978.00000	1,009	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,689.00000	1,605	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			678.00000	695	31.38	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,889.00000	2,791	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,504.00000	1,555	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			714.00000	651	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,337.00000	1,382	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			948.00000	878	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			859.00000	884	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,070.00000	1,980	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			779.00000	799	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,389.00000	2,296	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			709.00000	727	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,720.00000	2,624	30.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.20	Call			650.00000	665	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,060.00000	2,961	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,378.00000	1,424	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			889.00000	820	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,225.00000	1,265	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,136.00000	1,062	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,092.00000	1,128	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,403.00000	1,325	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			881.00000	907	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,992.00000	1,903	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			726.00000	744	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,637.00000	2,541	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			664.00000	679	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,974.00000	2,876	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,472.00000	2,571	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			183.00000	167	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,011.00000	2,094	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			321.00000	291	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,644.00000	1,704	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			554.00000	501	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			838.00000	861	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,148.00000	2,058	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			628.00000	650	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,139.00000	3,047	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			0.00000	2,654	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	151	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			0.00000	2,170	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	267	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			0.00000	1,764	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			0.00000	461	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	1,465	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			0.00000	762	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1,230	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			0.00000	1,127	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	1,037	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			0.00000	1,533	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	762	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			0.00000	2,459	30.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.36270		15.25010		33.99	0.00	0	3,112.00
£ / R On 12/12/2008 Currency Future	15.25	Call			370.00000	456	33.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			370.00000	343	33.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			330.00000	411	33.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			430.00000	398	33.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			463.00000	562	32.43	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	15.05	Put			263.00000	249	32.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			295.00000	370	34.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			495.00000	457	34.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			180.00000	240	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			780.00000	727	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			194.00000	256	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			744.00000	694	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			279.00000	351	34.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			529.00000	488	34.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			518.00000	623	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			218.00000	211	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			237.00000	300	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			637.00000	587	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			167.00000	225	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			817.00000	762	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			132.00000	183	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			932.00000	870	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			224.00000	284	35.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			674.00000	622	35.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			122.00000	170	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			972.00000	908	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			194.00000	256	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			744.00000	694	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			237.00000	300	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			637.00000	587	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			112.00000	159	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,012.00000	946	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			61.00000	93	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,311.00000	1,230	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			67.00000	101	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,267.00000	1,188	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			28.00000	47	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,678.00000	1,585	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			19.00000	33	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,869.00000	1,770	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			5.00000	11	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,405.00000	2,298	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			1.00000	3	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,001.00000	2,890	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,151.00000	3,039	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			2.00000	4	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,901.00000	2,791	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			5.00000	10	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,455.00000	2,347	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.70	Call			5.00000	10	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,455.00000	2,347	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			2.00000	4	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,852.00000	2,742	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			46.00000	73	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,446.00000	1,360	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			155.00000	210	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			855.00000	797	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			104.00000	147	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,053.00000	985	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			122.00000	170	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			972.00000	908	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			391.00000	480	32.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			341.00000	318	32.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			438.00000	533	32.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			287.00000	270	32.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			414.00000	506	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			314.00000	293	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			312.00000	390	33.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			462.00000	427	33.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			548.00000	657	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			198.00000	194	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			615.00000	726	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			165.00000	163	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			490.00000	591	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			240.00000	228	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			650.00000	762	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			150.00000	149	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			761.00000	875	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			111.00000	113	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			963.00000	1,080	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			63.00000	67	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			880.00000	996	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			80.00000	83	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			800.00000	915	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			100.00000	102	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			723.00000	837	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			123.00000	124	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			581.00000	691	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			181.00000	178	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			686.00000	799	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			136.00000	136	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			438.00000	533	32.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			287.00000	270	32.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			350.00000	433	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 12/12/2008 Currency Future	15.30	Put			399.00000	370	33.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			264.00000	333	34.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			564.00000	520	34.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			921.00000	1,038	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			71.00000	75	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			839.00000	955	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			89.00000	92	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			761.00000	875	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			111.00000	113	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			250.00000	316	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			600.00000	553	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			615.00000	726	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			165.00000	163	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			350.00000	433	33.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			399.00000	370	33.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			800.00000	915	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			100.00000	102	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			723.00000	837	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			123.00000	124	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			463.00000	562	32.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			263.00000	249	32.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			414.00000	506	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			314.00000	293	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			548.00000	657	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			198.00000	194	32.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			312.00000	390	33.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			462.00000	427	33.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			143.00000	196	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			893.00000	833	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			250.00000	316	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			600.00000	553	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			167.00000	225	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			817.00000	762	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			87.00000	127	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,137.00000	1,064	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			167.00000	225	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			817.00000	762	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			104.00000	147	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,053.00000	985	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			73.00000	109	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,223.00000	1,146	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			73.00000	109	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,223.00000	1,146	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			51.00000	79	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,401.00000	1,316	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.55	Call			264.00000	333	34.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			564.00000	520	34.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			209.00000	270	35.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			709.00000	657	35.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			180.00000	240	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			780.00000	727	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			132.00000	183	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			932.00000	870	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			95.00000	137	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,095.00000	1,024	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			80.00000	118	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,180.00000	1,105	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			56.00000	86	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,356.00000	1,273	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			38.00000	61	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,538.00000	1,449	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			31.00000	52	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,631.00000	1,539	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			26.00000	43	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,725.00000	1,631	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			21.00000	36	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,821.00000	1,723	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			4.00000	8	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,554.00000	2,445	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			3.00000	7	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,653.00000	2,544	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			2.00000	5	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,752.00000	2,643	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1.00000	3	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,951.00000	2,841	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1.00000	3	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,051.00000	2,940	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,250.00000	3,139	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			15.00000	27	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,965.00000	1,865	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			12.00000	23	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,062.00000	1,960	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			10.00000	19	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,160.00000	2,056	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			8.00000	15	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,258.00000	2,152	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			6.00000	12	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,356.00000	2,250	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			10.00000	19	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.40	Put			2,160.00000	2,056	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			6.00000	12	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,356.00000	2,250	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			3.00000	7	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,653.00000	2,544	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			2.00000	4	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,852.00000	2,742	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			4.00000	9	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,504.00000	2,396	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			3.00000	7	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,603.00000	2,495	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			3.00000	6	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,702.00000	2,593	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			2.00000	5	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,802.00000	2,692	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,101.00000	2,990	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,201.00000	3,089	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,300.00000	3,189	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1.00000	3	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,951.00000	2,841	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1.00000	3	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,051.00000	2,940	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,151.00000	3,039	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,350.00000	3,239	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,450.00000	3,338	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,550.00000	3,438	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			3.00000	7	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,603.00000	2,495	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			2.00000	5	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,802.00000	2,692	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1.00000	2	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,101.00000	2,990	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,300.00000	3,189	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	1	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,400.00000	3,288	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			14.00000	25	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,013.00000	1,912	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.35	Call			11.00000	20	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,111.00000	2,008	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			9.00000	17	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,209.00000	2,104	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			7.00000	14	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,307.00000	2,201	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			42.00000	67	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,492.00000	1,404	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			35.00000	56	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,585.00000	1,494	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			28.00000	47	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,678.00000	1,585	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			23.00000	40	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,773.00000	1,677	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			42.00000	67	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,492.00000	1,404	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			35.00000	56	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,585.00000	1,494	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			19.00000	33	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,869.00000	1,770	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			15.00000	27	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,965.00000	1,865	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			12.00000	23	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,062.00000	1,960	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			56.00000	86	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,356.00000	1,273	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			51.00000	79	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,401.00000	1,316	36.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			209.00000	270	35.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			709.00000	657	35.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.72120		15.60880		28.18	235,818.00	15	7,503.00
£ / R On 16/03/2009 Currency Future	15.60	Call			869.00000	1,010	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			860.00000	889	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			833.00000	970	28.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			924.00000	949	28.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			945.00000	1,088	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			736.00000	767	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			798.00000	933	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			989.00000	1,011	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			657.00000	790	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,249.00000	1,269	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			676.00000	810	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,217.00000	1,239	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			766.00000	897	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,057.00000	1,076	28.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Call			985.00000	1,131	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			676.00000	709	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			715.00000	846	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,156.00000	1,175	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			621.00000	751	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,312.00000	1,330	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			586.00000	714	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,378.00000	1,393	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			715.00000	846	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,156.00000	1,175	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			586.00000	714	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,378.00000	1,393	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			750.00000	880	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,091.00000	1,108	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			553.00000	679	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,444.00000	1,457	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			448.00000	564	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,689.00000	1,693	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			476.00000	595	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,618.00000	1,624	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			360.00000	466	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,951.00000	1,945	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			296.00000	393	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,188.00000	2,172	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			204.00000	284	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,645.00000	2,613	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			133.00000	196	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,174.00000	3,125	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			119.00000	178	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,310.00000	3,257	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			148.00000	216	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,039.00000	2,995	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			219.00000	302	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,560.00000	2,531	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			154.00000	223	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,995.00000	2,951	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			421.00000	535	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,763.00000	1,763	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			695.00000	830	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,187.00000	1,209	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			521.00000	644	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,513.00000	1,523	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			735.00000	863	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,126.00000	1,142	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			908.00000	1,047	27.56	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 16/03/2009 Currency Future	15.50	Put			799.00000	826	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			945.00000	1,088	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			736.00000	767	27.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,028.00000	1,186	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			619.00000	665	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			964.00000	1,109	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			706.00000	738	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			926.00000	1,067	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			767.00000	796	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			869.00000	1,010	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			860.00000	889	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,056.00000	1,214	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			597.00000	643	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,113.00000	1,272	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			554.00000	601	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,142.00000	1,302	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			534.00000	581	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,395.00000	1,555	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			387.00000	434	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,329.00000	1,489	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			420.00000	468	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,265.00000	1,425	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			456.00000	504	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,203.00000	1,363	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			494.00000	542	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,084.00000	1,243	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			575.00000	622	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,265.00000	1,425	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			456.00000	504	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,203.00000	1,363	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			494.00000	542	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			985.00000	1,131	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			676.00000	709	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,362.00000	1,522	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			403.00000	451	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,297.00000	1,457	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			438.00000	486	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,234.00000	1,394	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			475.00000	523	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,172.00000	1,332	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			514.00000	561	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,006.00000	1,158	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			647.00000	687	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			798.00000	933	28.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			989.00000	1,011	28.43	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	15.90	Call			766.00000	897	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,057.00000	1,076	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,113.00000	1,272	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			554.00000	601	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,056.00000	1,214	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			597.00000	643	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			964.00000	1,109	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			706.00000	738	27.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			888.00000	1,028	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			829.00000	857	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			851.00000	990	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			892.00000	919	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			815.00000	951	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			956.00000	980	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			782.00000	915	28.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,023.00000	1,043	28.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			851.00000	990	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			892.00000	919	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			657.00000	790	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,249.00000	1,269	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			621.00000	751	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,312.00000	1,330	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			491.00000	611	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,582.00000	1,590	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			735.00000	863	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,126.00000	1,142	28.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			695.00000	830	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,187.00000	1,209	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			521.00000	644	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,513.00000	1,523	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			462.00000	580	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,653.00000	1,658	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			639.00000	771	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,280.00000	1,299	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			604.00000	733	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,345.00000	1,362	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			570.00000	696	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,411.00000	1,425	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			537.00000	661	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,478.00000	1,490	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			506.00000	627	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,547.00000	1,556	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			766.00000	897	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,057.00000	1,076	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			396.00000	506	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.05	Put			1,837.00000	1,835	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			372.00000	479	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,913.00000	1,908	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			349.00000	453	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,990.00000	1,982	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			327.00000	428	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,068.00000	2,057	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			190.00000	268	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,732.00000	2,697	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			177.00000	252	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,819.00000	2,781	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			165.00000	237	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,906.00000	2,866	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			143.00000	209	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,084.00000	3,038	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			133.00000	196	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,174.00000	3,125	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			123.00000	184	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,265.00000	3,213	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			115.00000	173	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,356.00000	3,302	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			287.00000	382	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,228.00000	2,211	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			268.00000	361	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,310.00000	2,289	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			251.00000	340	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,392.00000	2,369	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			234.00000	321	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,476.00000	2,449	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			268.00000	361	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,310.00000	2,289	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			234.00000	321	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,476.00000	2,449	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			190.00000	268	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,732.00000	2,697	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			165.00000	237	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,906.00000	2,866	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			197.00000	276	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,688.00000	2,655	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			184.00000	260	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,775.00000	2,738	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			171.00000	244	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,862.00000	2,823	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			159.00000	230	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,951.00000	2,908	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Call			138.00000	203	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,129.00000	3,081	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			128.00000	190	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,219.00000	3,169	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			110.00000	167	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,402.00000	3,346	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			154.00000	223	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,995.00000	2,951	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			115.00000	173	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,356.00000	3,302	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			106.00000	162	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,448.00000	3,391	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			99.00000	152	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,540.00000	3,481	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			91.00000	142	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,633.00000	3,571	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			85.00000	133	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,726.00000	3,662	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			143.00000	209	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,084.00000	3,038	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			106.00000	162	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,448.00000	3,391	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			99.00000	152	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,540.00000	3,481	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			277.00000	371	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,269.00000	2,250	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			259.00000	350	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,351.00000	2,329	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			242.00000	330	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,434.00000	2,409	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			226.00000	311	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,518.00000	2,490	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			211.00000	293	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,603.00000	2,572	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			384.00000	492	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,875.00000	1,871	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			338.00000	440	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,029.00000	2,019	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			317.00000	416	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,108.00000	2,095	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			462.00000	580	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,653.00000	1,658	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			435.00000	549	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,726.00000	1,728	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			409.00000	520	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.00	Put			1,800.00000	1,799	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			384.00000	492	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,875.00000	1,871	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			277.00000	371	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,269.00000	2,250	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			604.00000	733	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,345.00000	1,362	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			448.00000	564	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,689.00000	1,693	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			435.00000	549	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,726.00000	1,728	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			815.00000	951	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			956.00000	980	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			782.00000	915	28.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,023.00000	1,043	28.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			537.00000	661	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,478.00000	1,490	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,084.00000	1,243	26.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			575.00000	622	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.02230		15.90840		26.17	0.00	0	7.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,173.00000	1,272	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,165.00000	1,150	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,138.00000	1,234	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,229.00000	1,212	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,250.00000	1,346	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,041.00000	1,024	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,103.00000	1,198	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,295.00000	1,275	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			959.00000	1,056	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,551.00000	1,534	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,602.00000	1,721	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			693.00000	699	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,071.00000	1,163	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,362.00000	1,341	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,285.00000	1,383	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			976.00000	961	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			999.00000	1,097	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,490.00000	1,475	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			921.00000	1,017	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,613.00000	1,594	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			884.00000	978	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,676.00000	1,656	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,019.00000	1,113	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,460.00000	1,441	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			866.00000	959	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Put			1,708.00000	1,687	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			979.00000	1,077	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,521.00000	1,504	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,055.00000	1,146	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,396.00000	1,374	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			849.00000	941	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,740.00000	1,719	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			733.00000	819	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,974.00000	1,947	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			764.00000	853	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,906.00000	1,880	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			630.00000	710	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,221.00000	2,188	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			551.00000	627	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,443.00000	2,405	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			419.00000	484	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,910.00000	2,862	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			315.00000	371	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,406.00000	3,348	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			293.00000	346	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,534.00000	3,474	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			347.00000	406	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,238.00000	3,183	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			429.00000	495	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,870.00000	2,823	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			449.00000	517	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,791.00000	2,745	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			355.00000	415	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,197.00000	3,142	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			702.00000	787	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,043.00000	2,015	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,039.00000	1,129	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,431.00000	1,407	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,230.00000	1,328	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,072.00000	1,056	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,348.00000	1,463	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			890.00000	891	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,267.00000	1,364	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,009.00000	992	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,211.00000	1,311	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,102.00000	1,088	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,402.00000	1,518	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			844.00000	846	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,457.00000	1,574	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			799.00000	802	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Call			1,285.00000	1,383	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			976.00000	961	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,486.00000	1,603	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			777.00000	781	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,724.00000	1,845	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			616.00000	623	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,662.00000	1,782	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			654.00000	660	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,543.00000	1,661	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			735.00000	739	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,430.00000	1,546	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			821.00000	824	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,375.00000	1,490	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			867.00000	868	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,322.00000	1,436	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			914.00000	914	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,724.00000	1,845	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			616.00000	623	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,662.00000	1,782	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			654.00000	660	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,430.00000	1,546	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			821.00000	824	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,375.00000	1,490	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			867.00000	868	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,572.00000	1,691	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			714.00000	719	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,514.00000	1,632	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			756.00000	760	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,303.00000	1,410	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			945.00000	937	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,192.00000	1,291	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,133.00000	1,119	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,211.00000	1,311	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,102.00000	1,088	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,173.00000	1,272	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,165.00000	1,150	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,693.00000	1,813	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			635.00000	641	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,632.00000	1,752	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			673.00000	679	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,572.00000	1,691	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			714.00000	719	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,514.00000	1,632	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			756.00000	760	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,303.00000	1,410	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			945.00000	937	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,267.00000	1,364	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,009.00000	992	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,071.00000	1,163	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,362.00000	1,341	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,173.00000	1,272	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,165.00000	1,150	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,103.00000	1,198	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,295.00000	1,275	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,155.00000	1,253	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,197.00000	1,181	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,120.00000	1,216	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,262.00000	1,244	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			999.00000	1,097	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,490.00000	1,475	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,138.00000	1,234	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,229.00000	1,212	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,039.00000	1,129	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,431.00000	1,407	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			921.00000	1,017	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,613.00000	1,594	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			849.00000	941	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,740.00000	1,719	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			884.00000	978	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,676.00000	1,656	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			814.00000	905	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,806.00000	1,782	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			781.00000	870	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,872.00000	1,847	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			814.00000	905	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,806.00000	1,782	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			748.00000	836	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,940.00000	1,913	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			940.00000	1,036	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,582.00000	1,564	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			903.00000	997	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,644.00000	1,625	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			831.00000	923	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,773.00000	1,750	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			797.00000	887	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,839.00000	1,815	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,087.00000	1,180	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,328.00000	1,308	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,019.00000	1,113	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,460.00000	1,441	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Call			831.00000	923	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,773.00000	1,750	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			672.00000	755	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,114.00000	2,083	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			644.00000	725	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,185.00000	2,153	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			616.00000	696	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,258.00000	2,224	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			589.00000	668	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,331.00000	2,295	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			409.00000	474	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,951.00000	2,902	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			390.00000	453	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,032.00000	2,981	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			372.00000	434	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,114.00000	3,061	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			338.00000	397	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,280.00000	3,224	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			322.00000	379	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,364.00000	3,307	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			307.00000	362	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,449.00000	3,390	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			539.00000	614	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,481.00000	2,442	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			515.00000	588	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,557.00000	2,516	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			492.00000	564	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,634.00000	2,591	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			470.00000	540	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,712.00000	2,668	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			515.00000	588	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,557.00000	2,516	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			470.00000	540	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,712.00000	2,668	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			409.00000	474	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,951.00000	2,902	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			372.00000	434	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,114.00000	3,061	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			400.00000	464	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,991.00000	2,941	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			381.00000	443	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,073.00000	3,021	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			364.00000	424	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,155.00000	3,102	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			330.00000	388	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.90	Put			3,322.00000	3,265	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			300.00000	354	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,491.00000	3,432	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			286.00000	338	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,577.00000	3,516	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			338.00000	397	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,280.00000	3,224	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			307.00000	362	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,449.00000	3,390	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			279.00000	330	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,620.00000	3,558	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			265.00000	316	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,707.00000	3,643	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			252.00000	301	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,794.00000	3,729	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			240.00000	288	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,882.00000	3,815	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			330.00000	388	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,322.00000	3,265	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			272.00000	323	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,663.00000	3,601	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			259.00000	308	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,750.00000	3,686	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			658.00000	740	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,149.00000	2,118	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			603.00000	682	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,294.00000	2,259	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			576.00000	654	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,368.00000	2,331	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			527.00000	601	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,519.00000	2,479	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			504.00000	576	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,595.00000	2,554	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			481.00000	552	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,673.00000	2,629	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			460.00000	528	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,751.00000	2,706	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			748.00000	836	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,940.00000	1,913	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			717.00000	803	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,009.00000	1,981	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			687.00000	771	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,078.00000	2,049	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			658.00000	740	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,149.00000	2,118	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Call			527.00000	601	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,519.00000	2,479	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			903.00000	997	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,644.00000	1,625	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			733.00000	819	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,974.00000	1,947	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			764.00000	853	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,906.00000	1,880	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			672.00000	755	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,114.00000	2,083	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			616.00000	696	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,258.00000	2,224	27.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,087.00000	1,180	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,328.00000	1,308	26.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.76380		12.77580		26.73	64,712,466.00	5,070	34,298.00
€ / R On 12/12/2008 Currency Future	12.80	Call			266.00000	249	26.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			290.00000	285	26.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			214.00000	199	28.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			388.00000	385	28.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			247.00000	231	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			321.00000	317	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			160.00000	148	29.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			534.00000	534	29.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			121.00000	111	31.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			695.00000	698	31.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			139.00000	128	30.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			613.00000	614	30.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			185.00000	171	29.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			459.00000	457	29.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			230.00000	214	27.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			354.00000	350	27.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			149.00000	138	30.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			573.00000	574	30.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			172.00000	159	29.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			496.00000	495	29.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			185.00000	171	29.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			459.00000	457	29.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			199.00000	184	28.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			423.00000	421	28.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			291.00000	274	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			265.00000	260	26.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			345.00000	329	27.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			219.00000	215	27.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			317.00000	301	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.70	Put			242.00000	237	26.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			99.00000	91	33.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			823.00000	827	33.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			63.00000	58	35.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,088.00000	1,095	35.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			35.00000	32	37.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,459.00000	1,468	37.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			23.00000	21	39.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,797.00000	1,807	39.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,299.00000	1,285	34.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			23.00000	22	34.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			37.00000	34	37.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,411.00000	1,420	37.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			80.00000	74	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			954.00000	960	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			40.00000	37	36.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,364.00000	1,373	36.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			505.00000	490	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			129.00000	126	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			375.00000	358	27.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			199.00000	194	27.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			616.00000	602	27.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			90.00000	88	27.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			963.00000	949	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			37.00000	36	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			916.00000	902	29.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			40.00000	38	29.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,010.00000	997	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			35.00000	33	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			916.00000	902	29.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			40.00000	38	29.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			737.00000	723	27.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			61.00000	60	27.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			779.00000	766	28.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			53.00000	52	28.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			696.00000	682	27.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			70.00000	68	27.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,106.00000	1,092	31.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			30.00000	29	31.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,058.00000	1,044	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			32.00000	31	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,154.00000	1,140	32.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			28.00000	27	32.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,251.00000	1,237	33.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			25.00000	23	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.30	Call			1,494.00000	1,480	36.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			18.00000	17	36.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,396.00000	1,383	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			21.00000	19	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,202.00000	1,189	33.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			27.00000	25	33.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			822.00000	809	28.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			46.00000	45	28.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,445.00000	1,431	36.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			20.00000	18	36.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,348.00000	1,334	35.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			22.00000	20	35.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			963.00000	949	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			37.00000	36	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			869.00000	855	28.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			43.00000	42	28.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			655.00000	641	27.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			80.00000	77	27.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			578.00000	563	27.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			102.00000	99	27.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			541.00000	526	27.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			115.00000	112	27.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			471.00000	455	27.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			145.00000	141	27.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,494.00000	1,480	36.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			18.00000	17	36.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,396.00000	1,383	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			21.00000	19	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,010.00000	997	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			35.00000	33	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			541.00000	526	27.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			115.00000	112	27.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			405.00000	389	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			179.00000	175	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			578.00000	563	27.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			102.00000	99	27.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			437.00000	421	27.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			161.00000	157	27.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,202.00000	1,189	33.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			27.00000	25	33.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			737.00000	723	27.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			61.00000	60	27.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			505.00000	490	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			129.00000	126	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			375.00000	358	27.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.60	Put			199.00000	194	27.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			405.00000	389	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			179.00000	175	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			266.00000	249	26.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			290.00000	285	26.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			130.00000	119	31.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			654.00000	656	31.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			113.00000	104	32.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			737.00000	740	32.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			74.00000	68	34.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			998.00000	1,004	34.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			54.00000	50	35.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,179.00000	1,186	35.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			47.00000	43	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,271.00000	1,279	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			30.00000	27	37.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,554.00000	1,564	37.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			26.00000	24	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,650.00000	1,660	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			24.00000	22	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,748.00000	1,758	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			105.00000	97	32.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			780.00000	783	32.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			92.00000	85	33.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			867.00000	871	33.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			69.00000	63	34.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,043.00000	1,049	34.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			59.00000	54	35.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,133.00000	1,140	35.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			50.00000	46	35.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,225.00000	1,232	35.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			43.00000	40	36.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,317.00000	1,326	36.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			87.00000	80	33.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			911.00000	916	33.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			63.00000	58	35.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,088.00000	1,095	35.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			40.00000	37	36.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,364.00000	1,373	36.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			32.00000	29	37.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,506.00000	1,516	37.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			28.00000	25	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,602.00000	1,612	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			25.00000	23	38.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,699.00000	1,709	38.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.35	Call			1,445.00000	1,431	36.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			20.00000	18	36.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			12.00000	11	46.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,587.00000	2,597	46.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			5.00000	4	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,380.00000	3,391	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			1.00000	1	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,175.00000	4,187	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,974.00000	4,986	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			13.00000	11	46.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,537.00000	2,548	46.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			6.00000	5	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,330.00000	3,341	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			1.00000	1	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,126.00000	4,137	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,924.00000	4,936	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,788.00000	1,774	40.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			12.00000	11	40.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			113.00000	104	32.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			737.00000	740	32.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			16.00000	14	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,240.00000	2,251	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			8.00000	7	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,032.00000	3,043	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			2.00000	2	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,827.00000	3,838	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	0	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,625.00000	4,637	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,182.00000	2,169	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			6.00000	6	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			22.00000	20	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,846.00000	1,856	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			12.00000	10	47.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,636.00000	2,646	47.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			5.00000	4	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,429.00000	3,440	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			1.00000	1	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,225.00000	4,237	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,479.00000	2,466	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			3.00000	3	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,690.00000	1,676	39.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			14.00000	12	39.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			30.00000	27	37.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.30	Put			1,554.00000	1,564	37.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			15.00000	13	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,340.00000	2,350	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			8.00000	6	50.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,132.00000	3,143	50.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			2.00000	2	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,926.00000	3,938	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,926.00000	2,914	41.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	41.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,133.00000	2,120	43.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			7.00000	6	43.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			59.00000	54	35.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,133.00000	1,140	35.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			21.00000	19	40.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,895.00000	1,905	40.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			11.00000	10	47.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,685.00000	2,696	47.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			4.00000	4	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,479.00000	3,490	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,176.00000	3,164	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,380.00000	2,368	46.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			5.00000	4	46.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,592.00000	1,578	38.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			16.00000	15	38.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			14.00000	13	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,439.00000	2,449	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			7.00000	6	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,231.00000	3,242	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,276.00000	3,264	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,479.00000	2,466	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			3.00000	3	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			8.00000	6	50.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,132.00000	3,143	50.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,226.00000	3,214	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,429.00000	2,417	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			4.00000	3	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,641.00000	1,627	38.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			15.00000	13	38.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			15.00000	13	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,389.00000	2,399	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			7.00000	6	50.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,181.00000	3,192	50.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.45	Call			3,326.00000	3,314	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,528.00000	2,516	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			2.00000	2	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,739.00000	1,725	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			13.00000	11	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			16.00000	14	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,290.00000	2,300	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			8.00000	7	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,082.00000	3,093	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			2,976.00000	2,964	40.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	40.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,182.00000	2,169	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			6.00000	6	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			22.00000	20	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,846.00000	1,856	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			2,876.00000	2,864	41.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	41.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,083.00000	2,070	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			7.00000	7	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			20.00000	18	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,944.00000	1,954	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			11.00000	9	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,735.00000	2,745	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			4.00000	3	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,528.00000	3,540	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,776.00000	2,764	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			1.00000	0	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			1,984.00000	1,971	42.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			9.00000	8	42.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			19.00000	17	42.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			2,043.00000	2,053	42.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			10.00000	8	48.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,834.00000	2,845	48.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			3.00000	3	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,628.00000	3,639	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,076.00000	3,064	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,281.00000	2,269	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			5.00000	5	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			2,727.00000	2,714	42.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			1.00000	1	42.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			1,935.00000	1,922	41.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			9.00000	8	41.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			18.00000	16	42.73	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 12/12/2008 Currency Future	14.85	Put			2,092.00000	2,102	42.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			9.00000	8	48.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,884.00000	2,894	48.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			3.00000	3	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,677.00000	3,689	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,627.00000	2,615	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			1.00000	1	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			1,837.00000	1,824	40.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			11.00000	10	40.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			17.00000	15	43.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			2,191.00000	2,201	43.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			9.00000	7	49.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,983.00000	2,994	49.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			3.00000	2	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,777.00000	3,788	51.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.04910		13.06560		24.52	5,350,131.00	410	4,768.00
€ / R On 16/03/2009 Currency Future	13.05	Call			700.00000	699	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			685.00000	700	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			631.00000	630	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			816.00000	831	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			682.00000	681	24.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			716.00000	732	24.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			571.00000	569	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			955.00000	970	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			531.00000	529	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,065.00000	1,080	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			518.00000	516	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,102.00000	1,117	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			544.00000	542	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,028.00000	1,043	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			585.00000	584	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			920.00000	935	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			648.00000	646	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			782.00000	797	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			557.00000	555	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			991.00000	1,006	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			600.00000	599	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			884.00000	900	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			615.00000	614	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			850.00000	865	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			760.00000	758	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			594.00000	609	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			739.00000	737	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			624.00000	638	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			483.00000	481	27.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Put			1,217.00000	1,232	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			412.00000	410	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,497.00000	1,511	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			349.00000	347	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,833.00000	1,848	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			302.00000	299	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,136.00000	2,150	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			363.00000	361	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,747.00000	1,762	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			431.00000	429	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,415.00000	1,430	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			441.00000	439	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,375.00000	1,390	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			371.00000	369	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,705.00000	1,720	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,125.00000	1,119	21.98	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			259.00000	270	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			848.00000	847	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			482.00000	498	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			781.00000	779	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			565.00000	580	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			947.00000	947	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			382.00000	398	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,194.00000	1,187	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			228.00000	238	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,194.00000	1,187	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			228.00000	238	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,229.00000	1,222	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			213.00000	223	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,159.00000	1,153	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			243.00000	254	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,030.00000	1,030	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			314.00000	331	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,059.00000	1,059	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			293.00000	310	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			974.00000	974	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			358.00000	375	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,339.00000	1,331	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			173.00000	182	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,091.00000	1,088	22.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			276.00000	289	22.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,265.00000	1,258	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			199.00000	209	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,658.00000	1,648	21.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			92.00000	99	21.27	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	11.60	Call			1,574.00000	1,565	21.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			109.00000	116	21.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,494.00000	1,485	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			128.00000	136	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,415.00000	1,407	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			149.00000	158	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,059.00000	1,059	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			293.00000	310	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,616.00000	1,606	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			100.00000	107	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,534.00000	1,525	21.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			118.00000	126	21.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,454.00000	1,446	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			138.00000	147	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,376.00000	1,369	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			161.00000	170	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,301.00000	1,294	21.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			186.00000	195	21.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,229.00000	1,222	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			213.00000	223	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,415.00000	1,407	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			149.00000	158	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,002.00000	1,001	22.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			336.00000	352	22.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,159.00000	1,153	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			243.00000	254	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			921.00000	921	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			406.00000	422	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			872.00000	871	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			456.00000	472	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			921.00000	921	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			406.00000	422	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			872.00000	871	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			456.00000	472	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			825.00000	824	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			509.00000	525	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			896.00000	896	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			431.00000	447	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,534.00000	1,525	21.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			118.00000	126	21.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,376.00000	1,369	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			161.00000	170	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,030.00000	1,030	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			314.00000	331	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			896.00000	896	23.25	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	12.60	Put			431.00000	447	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			803.00000	801	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			537.00000	552	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			531.00000	529	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,065.00000	1,080	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			472.00000	470	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,256.00000	1,271	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			421.00000	420	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,456.00000	1,470	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			720.00000	717	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			654.00000	668	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			803.00000	801	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			537.00000	552	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			506.00000	504	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,140.00000	1,155	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			386.00000	385	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,621.00000	1,636	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			544.00000	542	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,028.00000	1,043	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			412.00000	410	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,497.00000	1,511	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,703.00000	1,690	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			87.00000	91	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			290.00000	287	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,224.00000	2,238	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			229.00000	226	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,763.00000	2,777	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			183.00000	181	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,317.00000	3,332	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			130.00000	124	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,864.00000	3,875	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			781.00000	779	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			565.00000	580	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			335.00000	333	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,920.00000	1,934	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			262.00000	260	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,446.00000	2,461	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			208.00000	205	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,992.00000	3,006	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			161.00000	155	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,545.00000	3,556	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			220.00000	218	33.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,854.00000	2,868	33.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			156.00000	150	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,590.00000	3,601	35.27	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	17.30	Call			94.00000	90	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,329.00000	4,341	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			56.00000	53	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,090.00000	5,104	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,794.00000	1,778	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			79.00000	79	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			494.00000	492	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,179.00000	1,193	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			252.00000	250	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,536.00000	2,551	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			186.00000	184	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,270.00000	3,285	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			118.00000	113	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,002.00000	4,014	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			70.00000	67	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,755.00000	4,768	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,167.00000	2,154	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			52.00000	55	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			296.00000	293	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,180.00000	2,194	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			216.00000	213	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,900.00000	2,914	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			151.00000	146	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,636.00000	3,646	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			91.00000	87	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,376.00000	4,388	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,503.00000	2,489	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			37.00000	40	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,748.00000	1,732	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			83.00000	83	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			342.00000	340	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,876.00000	1,891	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			247.00000	245	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,581.00000	2,596	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			114.00000	109	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,049.00000	4,060	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,944.00000	2,928	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			28.00000	29	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,190.00000	3,174	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			24.00000	25	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,405.00000	2,393	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			40.00000	44	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			461.00000	459	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,295.00000	1,310	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			329.00000	326	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€/ R On 16/03/2009 Currency Future	14.70	Put			1,963.00000	1,977	30.85	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.50	Call			238.00000	235	33.31	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.50	Put			2,672.00000	2,686	33.31	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.30	Call			176.00000	170	35.27	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.30	Put			3,411.00000	3,421	35.27	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.80	Call			3,286.00000	3,272	28.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.80	Put			20.00000	23	28.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.60	Call			2,503.00000	2,489	24.47	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.60	Put			37.00000	40	24.47	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.60	Call			342.00000	340	30.53	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.60	Put			1,876.00000	1,891	30.53	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.85	Call			3,238.00000	3,223	28.48	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.85	Put			22.00000	24	28.48	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.65	Call			2,454.00000	2,441	24.26	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.65	Put			39.00000	42	24.26	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.85	Call			472.00000	470	27.71	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	13.85	Put			1,256.00000	1,271	27.71	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.45	Call			242.00000	240	33.17	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.45	Put			2,627.00000	2,641	33.17	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.25	Call			179.00000	175	35.27	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.25	Put			3,364.00000	3,376	35.27	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.70	Call			3,382.00000	3,369	28.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	9.70	Put			17.00000	20	28.75	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.50	Call			2,601.00000	2,586	25.00	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.50	Put			35.00000	37	25.00	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.30	Call			1,840.00000	1,825	21.58	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.30	Put			75.00000	76	21.58	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.50	Call			356.00000	354	30.16	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.50	Put			1,790.00000	1,805	30.16	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.30	Call			257.00000	255	32.72	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	15.30	Put			2,491.00000	2,506	32.72	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.10	Call			189.00000	187	34.99	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	16.10	Put			3,224.00000	3,238	34.99	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.10	Call			2,993.00000	2,977	27.14	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.10	Put			27.00000	28	27.14	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.90	Call			2,215.00000	2,201	23.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.90	Put			49.00000	52	23.23	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.10	Call			421.00000	420	28.65	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.10	Put			1,456.00000	1,470	28.65	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.20	Call			2,895.00000	2,879	26.61	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	10.20	Put			29.00000	30	26.61	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.00	Call			2,120.00000	2,106	22.82	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	11.00	Put			55.00000	57	22.82	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.20	Call			403.00000	402	29.03	0.00	0	0.00
€/ R On 16/03/2009 Currency Future	14.20	Put			1,538.00000	1,552	29.03	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	15.80	Call			211.00000	209	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,946.00000	2,960	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			147.00000	141	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,681.00000	3,692	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,796.00000	2,782	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			31.00000	32	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,026.00000	2,012	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			61.00000	63	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			386.00000	385	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,621.00000	1,636	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			278.00000	276	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,312.00000	2,327	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			204.00000	202	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,038.00000	3,053	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			138.00000	132	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,772.00000	3,783	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,091.00000	3,076	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			26.00000	27	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,310.00000	2,297	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			44.00000	48	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,002.00000	1,001	22.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			336.00000	352	22.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			315.00000	312	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,049.00000	2,063	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			166.00000	160	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,500.00000	3,511	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,747.00000	2,733	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			32.00000	34	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,980.00000	1,965	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			64.00000	66	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			378.00000	377	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,663.00000	1,678	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			272.00000	270	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,357.00000	2,371	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			200.00000	198	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,084.00000	3,099	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			134.00000	128	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,818.00000	3,829	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,649.00000	2,635	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			34.00000	36	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,887.00000	1,871	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			71.00000	72	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			193.00000	191	34.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,177.00000	3,192	34.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			126.00000	120	35.27	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	16.85	Put			3,910.00000	3,921	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,698.00000	2,684	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			33.00000	35	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,933.00000	1,918	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			67.00000	69	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			267.00000	265	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,401.00000	2,416	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			196.00000	194	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,131.00000	3,145	34.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.29220		13.30920		24.09	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.30	Call			940.00000	931	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			931.00000	939	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			871.00000	863	24.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,062.00000	1,071	24.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			922.00000	914	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			963.00000	971	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			809.00000	801	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,200.00000	1,209	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			751.00000	743	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,292.00000	1,301	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			714.00000	706	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,355.00000	1,364	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			824.00000	816	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,165.00000	1,174	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			905.00000	896	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			996.00000	1,004	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			770.00000	762	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,261.00000	1,270	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			840.00000	831	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,130.00000	1,139	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			905.00000	896	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			996.00000	1,004	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			855.00000	847	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,096.00000	1,105	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			940.00000	931	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			931.00000	939	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			996.00000	987	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			836.00000	844	23.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			959.00000	950	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			900.00000	908	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			840.00000	831	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,130.00000	1,139	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			661.00000	654	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,452.00000	1,461	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			535.00000	529	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.50	Put			1,725.00000	1,736	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			429.00000	424	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,020.00000	2,031	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			362.00000	357	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,252.00000	2,265	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			479.00000	474	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,870.00000	1,882	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			595.00000	588	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,586.00000	1,596	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			627.00000	620	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,518.00000	1,528	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			493.00000	487	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,834.00000	1,845	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,090.00000	1,081	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			681.00000	689	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,014.00000	1,005	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			805.00000	813	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,173.00000	1,164	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			614.00000	621	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,448.00000	1,437	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			439.00000	445	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,416.00000	1,405	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			457.00000	463	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,481.00000	1,470	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			422.00000	427	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,416.00000	1,405	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			457.00000	463	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,291.00000	1,281	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			532.00000	538	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,321.00000	1,311	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			512.00000	519	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,231.00000	1,221	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			572.00000	579	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,617.00000	1,605	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			357.00000	363	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,352.00000	1,342	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			493.00000	500	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,514.00000	1,503	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			405.00000	411	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,582.00000	1,570	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			373.00000	378	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,548.00000	1,536	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			389.00000	394	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,871.00000	1,858	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			261.00000	266	22.77	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	11.80	Call			1,796.00000	1,783	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			287.00000	291	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,723.00000	1,711	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			314.00000	318	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,652.00000	1,640	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			342.00000	347	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,384.00000	1,373	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			475.00000	481	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,833.00000	1,820	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			274.00000	278	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,759.00000	1,747	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			300.00000	305	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,687.00000	1,675	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			328.00000	333	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,291.00000	1,281	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			532.00000	538	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,582.00000	1,570	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			373.00000	378	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,261.00000	1,251	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			552.00000	558	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,202.00000	1,192	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			593.00000	600	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,617.00000	1,605	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			357.00000	363	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,548.00000	1,536	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			389.00000	394	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,117.00000	1,108	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			658.00000	666	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,909.00000	1,896	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			249.00000	253	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,759.00000	1,747	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			300.00000	305	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,231.00000	1,221	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			572.00000	579	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,070.00000	1,061	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			711.00000	719	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,032.00000	1,023	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			773.00000	781	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,117.00000	1,108	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			658.00000	666	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,261.00000	1,251	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			552.00000	558	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,145.00000	1,136	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			636.00000	643	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,448.00000	1,437	22.77	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	12.30	Put			439.00000	445	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,384.00000	1,373	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			475.00000	481	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,145.00000	1,136	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			636.00000	643	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,090.00000	1,081	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			681.00000	689	22.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,051.00000	1,042	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			741.00000	749	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,032.00000	1,023	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			773.00000	781	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			888.00000	879	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,029.00000	1,037	24.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			855.00000	847	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,096.00000	1,105	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			790.00000	782	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,230.00000	1,239	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			978.00000	969	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			868.00000	876	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			732.00000	725	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,323.00000	1,332	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			611.00000	604	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,552.00000	1,562	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			579.00000	573	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,620.00000	1,631	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			549.00000	543	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,690.00000	1,701	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			520.00000	514	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,761.00000	1,772	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			466.00000	461	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,907.00000	1,919	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			441.00000	436	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,982.00000	1,994	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			417.00000	412	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,058.00000	2,070	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			394.00000	389	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,135.00000	2,147	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			696.00000	688	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,387.00000	1,396	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			564.00000	558	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,655.00000	1,666	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			506.00000	500	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,797.00000	1,808	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			595.00000	588	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,586.00000	1,596	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Call			564.00000	558	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,655.00000	1,666	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			506.00000	500	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,797.00000	1,808	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			454.00000	448	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,944.00000	1,956	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			405.00000	400	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,096.00000	2,108	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			383.00000	378	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,174.00000	2,186	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	337	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,332.00000	2,345	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			322.00000	318	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,413.00000	2,426	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			304.00000	300	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,494.00000	2,507	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			286.00000	282	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,577.00000	2,590	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			454.00000	448	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,944.00000	1,956	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			429.00000	424	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,020.00000	2,031	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	337	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,332.00000	2,345	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			661.00000	654	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,452.00000	1,461	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			770.00000	762	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,261.00000	1,270	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			678.00000	671	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,419.00000	1,429	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,014.00000	1,005	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			805.00000	813	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			732.00000	725	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,323.00000	1,332	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			678.00000	671	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,419.00000	1,429	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			644.00000	637	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,485.00000	1,495	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			824.00000	816	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,165.00000	1,174	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			644.00000	637	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,485.00000	1,495	25.18	0.00	0	0.00
ALBI On 05/02/2009 Index Future			288.42300		289.86800		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			296.59900		298.08200		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
ALBI On 06/08/2009 Index Future			301.34900		302.60800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			121.57100		121.81100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.06300		125.31000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.45200		128.70300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			290.31050		291.62900		0.00	37,740,365.00	13	509.00
GOVI On 07/05/2009 jGovi			298.65100		300.00500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			306.74250		308.13000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.62700		339.62700		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			349.39200		349.39200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.60700		9.55400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.71900		8.58400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.03900		7.93300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.91000		8.78900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.66900		8.53600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.73800		8.60100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.62600		8.48500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.05800		12.07500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.99000		10.98100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.36800		9.30500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.42200		8.34200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.84400		7.77000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.55700		8.47500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.16300		8.05600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.99600		7.87000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.36000		8.22800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.19600		8.05800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.13300		7.98900		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
JN10 On 05/02/2009 jNote			8.30500		8.16200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.18800		8.04400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.12300		7.98200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80037		11.80000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.87000		11.87600		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.99600		12.00700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.05900		11.93400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.88500		11.89100		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.75600		11.76100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.56600		11.64900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.47600		11.47700		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			277.66400		279.63000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.64100		287.66200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			293.38000		295.45300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.88800		7.81400		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,234.00000	3,123	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			7.00000	8	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.26700		7.17900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,109.00000	3,019	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			490.00000	513	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.71100		6.60300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,128.00000	4,042	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			901.00000	929	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,309.00000	4,222	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			833.00000	859	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.17300		8.08800		11.95	1,121,885,303.28	8,484	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,279.00000	2,984	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,329.00000	2,534	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,105.00000	4,736	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,284.00000	1,414	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			10,843.00000	10,371	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			207.00000	233	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,264.00000	6,838	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			655.00000	729	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,426.00000	7,980	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			454.00000	508	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.02900		7.94000		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,725.00000	7,346	12.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	9.00	Put			1,823.00000	1,954	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.94300		7.85000		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,687.00000	7,213	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			195.00000	237	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.18100		8.08800		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			11,762.00000	10,753	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.09200		7.99700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,311.00000	9,284	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			7.00000	15	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.03900		7.94200		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,853.00000	9,816	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			26.00000	45	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.88500		11.90800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			883.00000	877	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			942.00000	935	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.00600		11.00600		0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			140.00000	138	0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			142.00000	140	0.52	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.17900		8.10400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,200.00000	4,853	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			7.00000	11	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.00000		7.92100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,915.00000	5,571	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			65.00000	81	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.88500		7.80200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,305.00000	5,965	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			139.00000	165	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.23800		8.14400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			6,488.00000	5,916	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1.00000	2	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.10800		8.01000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,832.00000	5,267	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			55.00000	81	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.02600		7.92500		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,589.00000	7,013	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			62.00000	86	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.24800		8.15400		0.00	0.00	0	9.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 05/02/2009 Bond Future	9.25	Call		6,945.00000	6,324	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	1	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.13200	8.03500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,156.00000	5,542	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		42.00000	66	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.06200	7.96200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,003.00000	7,371	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		37.00000	55	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.15700	8.08200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,489.00000	4,198	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		12.00000	17	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.95800	7.87800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,331.00000	4,057	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		159.00000	190	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.82400	7.73900		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,530.00000	5,247	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		172.00000	200	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.25500	8.15100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,137.00000	6,429	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.15100	8.04400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,258.00000	5,552	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		26.00000	46	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.08800	7.97800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,133.00000	7,408	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		22.00000	36	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.25300	8.15400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,096.00000	3,419	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		13.00000	32	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.14900	8.04800		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,848.00000	4,182	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		64.00000	108	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.10100	7.99500		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,290.00000	7,560	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		16.00000	27	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.84400	7.74200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		10,936.00000	9,952	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			7.76900	7.66600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		11,665.00000	10,659	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
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			7.72200		7.61700		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,159.00000	9,128	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1.00000	3	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			286.55600		287.87200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.78900		296.14100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			302.77500		304.16100		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.54920		6.49420		29.67	340,558.40	52	5,363.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			156.00000	174	29.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			162.00000	125	29.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			204.00000	229	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			109.00000	80	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			120.00000	132	30.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			226.00000	183	30.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			137.00000	151	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			193.00000	152	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			82.00000	89	32.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			338.00000	289	32.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			93.00000	101	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			299.00000	252	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			106.00000	115	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			262.00000	216	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			65.00000	69	34.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			420.00000	370	34.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			57.00000	60	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			463.00000	411	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			73.00000	78	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			379.00000	329	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			106.00000	115	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			262.00000	216	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			5.00000	5	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			1,011.00000	956	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			3.00000	3	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,109.00000	1,054	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			10.00000	10	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			866.00000	811	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			19.00000	20	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			724.00000	671	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			33.00000	37	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			589.00000	537	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			48.00000	53	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			504.00000	454	36.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.35	Call			233.00000	262	27.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			89.00000	62	27.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			300.00000	336	27.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			56.00000	37	27.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			377.00000	421	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			33.00000	22	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			179.00000	199	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			134.00000	100	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			338.00000	378	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			43.00000	29	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			179.00000	199	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			134.00000	100	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			73.00000	78	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			379.00000	329	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			137.00000	151	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			193.00000	152	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			265.00000	298	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			71.00000	48	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			57.00000	60	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			463.00000	411	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			40.00000	44	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			546.00000	495	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			33.00000	37	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			589.00000	537	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			23.00000	25	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			679.00000	625	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			15.00000	16	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			771.00000	717	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			48.00000	53	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			504.00000	454	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			23.00000	25	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			679.00000	625	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			204.00000	229	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			109.00000	80	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			28.00000	30	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			633.00000	581	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			419.00000	465	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			25.00000	16	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			508.00000	557	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			14.00000	8	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			265.00000	298	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			71.00000	48	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			697.00000	751	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			3.00000	2	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			601.00000	653	28.06	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	5.90	Put			7.00000	4	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			746.00000	800	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			2.00000	1	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			649.00000	702	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			5.00000	2	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			554.00000	605	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			10.00000	6	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			463.00000	511	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			19.00000	12	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			377.00000	421	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			33.00000	22	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			463.00000	511	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			19.00000	12	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			554.00000	605	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			10.00000	6	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			6.00000	7	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			962.00000	907	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			4.00000	4	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,060.00000	1,005	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			6.00000	7	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			962.00000	907	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			4.00000	4	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,060.00000	1,005	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			2.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,158.00000	1,103	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			1.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,257.00000	1,202	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			19.00000	20	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			724.00000	671	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			12.00000	13	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			818.00000	764	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			8.00000	8	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			914.00000	859	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			2.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,208.00000	1,153	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			1.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,307.00000	1,252	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			1.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,406.00000	1,351	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,506.00000	1,451	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			8.00000	8	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			914.00000	859	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			2.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,208.00000	1,153	36.01	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 12/12/2008 Currency Future	7.90	Call			1.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,406.00000	1,351	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			12.00000	13	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			818.00000	764	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			338.00000	378	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			43.00000	29	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			93.00000	101	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			299.00000	252	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.66580		6.60850		25.17	1,013,201.60	152	2,286.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			366.00000	390	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			357.00000	324	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			403.00000	430	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			294.00000	265	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			330.00000	353	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			422.00000	387	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			330.00000	353	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			422.00000	387	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			315.00000	336	25.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			456.00000	420	25.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			273.00000	291	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			565.00000	525	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			286.00000	305	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			528.00000	489	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			300.00000	320	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			491.00000	454	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			300.00000	320	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			491.00000	454	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			261.00000	278	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			603.00000	562	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			250.00000	266	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			641.00000	600	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			261.00000	278	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			603.00000	562	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			273.00000	291	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			565.00000	525	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			234.00000	254	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			675.00000	639	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			99.00000	110	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,141.00000	1,094	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			79.00000	88	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,270.00000	1,222	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			124.00000	137	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,016.00000	971	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			166.00000	182	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			858.00000	816	28.17	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	7.15	Call			204.00000	223	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			746.00000	707	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			219.00000	238	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			710.00000	673	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			424.00000	453	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			266.00000	237	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			472.00000	505	22.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			213.00000	189	22.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			528.00000	565	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			169.00000	149	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			384.00000	409	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			325.00000	293	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			498.00000	534	22.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			190.00000	168	22.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			384.00000	409	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			325.00000	293	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			347.00000	371	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			389.00000	356	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			447.00000	478	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			238.00000	212	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			424.00000	453	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			266.00000	237	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			234.00000	254	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			675.00000	639	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			558.00000	599	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			150.00000	133	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			447.00000	478	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			238.00000	212	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			204.00000	223	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			746.00000	707	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			191.00000	209	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			782.00000	743	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			166.00000	182	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			858.00000	816	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			144.00000	158	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			935.00000	892	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			178.00000	195	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			820.00000	779	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			155.00000	170	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			896.00000	854	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			347.00000	371	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			389.00000	356	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			628.00000	672	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			120.00000	106	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			558.00000	599	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			150.00000	133	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			782.00000	829	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			73.00000	64	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			703.00000	749	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			94.00000	83	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			742.00000	789	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			83.00000	73	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			665.00000	710	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			107.00000	94	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			593.00000	635	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			134.00000	119	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			593.00000	635	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			134.00000	119	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			191.00000	209	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			782.00000	743	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			144.00000	158	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			935.00000	892	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			134.00000	147	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			975.00000	932	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			115.00000	128	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,057.00000	1,012	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			107.00000	118	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,099.00000	1,053	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			92.00000	102	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,183.00000	1,136	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			67.00000	75	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,359.00000	1,309	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			67.00000	75	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,359.00000	1,309	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			57.00000	64	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,449.00000	1,398	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			48.00000	54	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,540.00000	1,489	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			41.00000	46	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,632.00000	1,580	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			85.00000	95	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,227.00000	1,179	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			73.00000	81	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,314.00000	1,265	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			62.00000	69	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,403.00000	1,353	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			53.00000	59	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,494.00000	1,443	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.77090		6.71480		24.14	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			480.00000	505	23.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			465.00000	434	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			516.00000	542	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			401.00000	371	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			446.00000	469	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			531.00000	498	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			446.00000	469	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			531.00000	498	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			430.00000	452	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			565.00000	531	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			374.00000	393	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			709.00000	672	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			400.00000	421	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			636.00000	600	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			415.00000	436	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			600.00000	565	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			400.00000	421	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			636.00000	600	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			362.00000	380	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			747.00000	709	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			344.00000	368	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			780.00000	747	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			374.00000	393	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			709.00000	672	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			387.00000	407	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			672.00000	636	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			344.00000	368	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			780.00000	747	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			176.00000	190	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,261.00000	1,219	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			157.00000	170	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,342.00000	1,299	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			218.00000	234	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,103.00000	1,063	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			268.00000	288	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			953.00000	917	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			312.00000	334	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			847.00000	813	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			328.00000	350	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			813.00000	779	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			534.00000	561	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			370.00000	340	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			576.00000	606	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			311.00000	285	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			599.00000	631	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			284.00000	260	21.83	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	6.65	Call			498.00000	523	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			433.00000	402	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			599.00000	631	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			284.00000	260	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			498.00000	523	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			433.00000	402	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			430.00000	452	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			565.00000	531	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			554.00000	583	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			339.00000	312	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			415.00000	436	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			600.00000	565	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			650.00000	689	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			235.00000	218	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			480.00000	505	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			465.00000	434	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			328.00000	350	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			813.00000	779	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			297.00000	318	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			882.00000	847	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			268.00000	288	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			953.00000	917	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			242.00000	260	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,027.00000	989	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			463.00000	487	24.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			498.00000	466	24.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			282.00000	302	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			917.00000	881	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			255.00000	273	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			990.00000	953	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			715.00000	756	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			200.00000	185	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			855.00000	900	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			140.00000	129	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			783.00000	826	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			168.00000	155	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			715.00000	756	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			200.00000	185	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			650.00000	689	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			235.00000	218	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			819.00000	862	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			154.00000	141	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			749.00000	790	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			184.00000	169	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			682.00000	722	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.25	Put			217.00000	201	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			624.00000	657	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			259.00000	236	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			749.00000	790	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			184.00000	169	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			230.00000	247	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,065.00000	1,026	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			206.00000	222	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,142.00000	1,102	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			297.00000	318	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			882.00000	847	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			196.00000	211	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,181.00000	1,140	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			196.00000	211	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,181.00000	1,140	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			176.00000	190	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,261.00000	1,219	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			157.00000	170	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,342.00000	1,299	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			141.00000	153	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,426.00000	1,382	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			126.00000	136	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,511.00000	1,466	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			112.00000	122	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,597.00000	1,551	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			100.00000	109	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,685.00000	1,638	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			112.00000	122	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,597.00000	1,551	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			230.00000	247	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,065.00000	1,026	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			576.00000	606	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			311.00000	285	22.09	0.00	0	0.00

Total for Derivatives:								1,249,377,056.28	15,972	361,057.00
-------------------------------	--	--	--	--	--	--	--	-------------------------	---------------	-------------------

Grand Total:								1,249,377,056.28	15,972	361,057.00
---------------------	--	--	--	--	--	--	--	-------------------------	---------------	-------------------