

Daily MTM Report

Daily summary for 28/10/2008

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			19.35833		19.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			10.13000		10.47000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.35000		9.52000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01000		9.19500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.32900		12.37300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.49000		9.66000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.35000		9.52000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.34500		9.52000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.50000		9.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.32000		9.49000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.27300		9.44300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.60000	8.78000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.85380		11.11000		52.72	556,919,331.80	51,311	293,839.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,346.00000	1,058	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			536.00000	504	50.63	504,000,000.00	1,000	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			965.00000	706	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			955.00000	952	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			924.00000	670	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,014.00000	1,017	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			1,238.00000	957	51.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			628.00000	604	51.39	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			886.00000	637	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,076.00000	1,083	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			813.00000	575	55.01	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			1,116.00000	844	52.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			756.00000	740	52.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,203.00000	1,221	55.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,317.00000	1,032	50.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			557.00000	528	50.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,428.00000	3,170	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			18.00000	16	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			1,093.00000	823	52.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			783.00000	769	52.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,793.00000	1,496	48.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			283.00000	242	48.78	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,829.00000	1,532	48.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			269.00000	228	48.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,173.00000	1,880	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			163.00000	126	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,940.00000	1,643	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			230.00000	189	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,016.00000	1,720	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			206.00000	166	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,865.00000	1,568	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			255.00000	215	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,094.00000	1,799	47.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			184.00000	145	47.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,940.00000	1,643	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			230.00000	189	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			2,254.00000	1,963	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			144.00000	109	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			2,213.00000	1,921	47.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			153.00000	117	47.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,593.00000	2,310	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			83.00000	57	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,379.00000	2,090	47.36	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			119.00000	86	47.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,726.00000	2,451	47.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			66.00000	47	47.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,770.00000	2,498	47.87	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			60.00000	44	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,816.00000	2,545	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			56.00000	42	48.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,907.00000	2,641	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			47.00000	37	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,861.00000	2,593	48.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			51.00000	39	48.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,046.00000	2,784	49.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	30	49.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			3,140.00000	2,880	49.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			30.00000	27	49.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,681.00000	2,404	47.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			71.00000	50	47.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,235.00000	2,977	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	23	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,046.00000	2,784	49.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	30	49.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,953.00000	2,688	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			43.00000	35	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,506.00000	2,221	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			96.00000	67	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,953.00000	2,688	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			43.00000	35	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,593.00000	2,310	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			83.00000	57	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,421.00000	2,133	47.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			111.00000	80	47.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			3,331.00000	3,074	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			21.00000	20	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,235.00000	2,977	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	23	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,861.00000	2,593	48.36	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	8.30	Put			51.00000	39	48.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			3,283.00000	3,026	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			23.00000	22	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			3,188.00000	2,929	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			28.00000	25	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			3,093.00000	2,832	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			33.00000	28	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,999.00000	2,736	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			39.00000	32	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,637.00000	2,357	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			77.00000	53	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,549.00000	2,266	47.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			89.00000	62	47.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			2,337.00000	2,047	47.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			127.00000	93	47.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,506.00000	2,221	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			96.00000	67	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,421.00000	2,133	47.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			111.00000	80	47.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,463.00000	2,177	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			103.00000	73	47.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,379.00000	2,090	47.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			119.00000	86	47.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,295.00000	2,005	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			135.00000	101	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			2,133.00000	1,839	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			173.00000	135	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			2,054.00000	1,759	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			194.00000	155	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,978.00000	1,681	48.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			218.00000	177	48.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,902.00000	1,605	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			242.00000	202	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,173.00000	1,880	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			163.00000	126	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,094.00000	1,799	47.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			184.00000	145	47.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,655.00000	1,358	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			345.00000	304	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,526.00000	1,230	49.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			416.00000	376	49.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,404.00000	1,112	50.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			494.00000	458	50.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,770.00000	2,498	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			60.00000	44	47.87	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	9.80	Call			1,655.00000	1,358	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			345.00000	304	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,723.00000	1,426	49.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			313.00000	272	49.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,590.00000	1,293	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			380.00000	339	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,464.00000	1,169	49.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			454.00000	415	49.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,723.00000	1,426	49.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			313.00000	272	49.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,464.00000	1,169	49.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			454.00000	415	49.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,016.00000	1,720	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			206.00000	166	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,689.00000	1,392	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			329.00000	288	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,557.00000	1,261	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			397.00000	357	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,433.00000	1,140	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			473.00000	436	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			1,006.00000	743	53.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			896.00000	889	53.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			656.00000	447	56.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,546.00000	1,594	56.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			532.00000	350	58.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,922.00000	1,996	58.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,374.00000	1,085	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			514.00000	481	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			905.00000	653	54.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,045.00000	1,050	54.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			730.00000	507	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,370.00000	1,403	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			590.00000	396	57.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,730.00000	1,792	57.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,978.00000	1,681	48.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			218.00000	177	48.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,622.00000	1,325	49.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			362.00000	321	49.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,317.00000	1,032	50.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			557.00000	528	50.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			1,071.00000	802	52.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			811.00000	798	52.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			867.00000	621	54.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,107.00000	1,117	54.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			699.00000	482	56.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.85	Put		1,439.00000	1,478	56.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call		566.00000	377	58.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put		1,806.00000	1,873	58.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call		479.00000	309	59.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put		2,119.00000	2,205	59.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call		1,213.00000	934	51.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put		653.00000	630	51.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call		642.00000	437	57.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put		1,582.00000	1,633	57.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call		470.00000	302	59.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put		2,160.00000	2,248	59.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call		346.00000	210	61.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put		2,786.00000	2,906	61.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call		251.00000	138	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put		3,441.00000	3,584	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call		2,295.00000	2,005	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put		135.00000	101	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		1,264.00000	982	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		604.00000	578	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call		670.00000	459	56.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put		1,510.00000	1,555	56.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call		489.00000	317	59.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put		2,079.00000	2,163	59.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call		361.00000	220	61.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put		2,701.00000	2,817	61.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call		264.00000	147	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put		3,354.00000	3,493	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call		510.00000	333	58.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put		2,000.00000	2,079	58.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call		376.00000	231	61.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put		2,616.00000	2,727	61.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call		277.00000	157	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put		3,267.00000	3,403	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call		0.00000	546	55.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put		0.00000	1,293	55.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call		0.00000	261	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put		0.00000	2,507	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call		0.00000	183	62.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put		0.00000	3,179	62.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			11.10310	11.40270		36.20	41,159,191.70	3,707	37,288.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		1,250.00000	881	37.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,247.00000	1,178	37.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		1,231.00000	864	37.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,278.00000	1,211	37.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		1,175.00000	810	37.27	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	Put			1,372.00000	1,306	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			1,414.00000	1,028	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,011.00000	925	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,624.00000	1,208	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			822.00000	705	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,604.00000	3,253	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			102.00000	50	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,543.00000	1,134	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			890.00000	780	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			2,146.00000	1,731	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			493.00000	378	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,462.00000	2,058	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			359.00000	255	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			2,318.00000	1,909	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			415.00000	306	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,179.00000	1,766	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			477.00000	363	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,389.00000	1,983	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			386.00000	280	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,248.00000	1,837	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			445.00000	334	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,536.00000	2,135	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			333.00000	232	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,884.00000	2,499	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			231.00000	146	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,844.00000	2,457	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			241.00000	154	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,005.00000	2,626	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			203.00000	123	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,005.00000	2,626	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			203.00000	123	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,046.00000	2,669	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			194.00000	116	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			3,171.00000	2,800	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			169.00000	97	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,129.00000	2,756	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			177.00000	103	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			3,088.00000	2,713	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			185.00000	109	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,256.00000	2,889	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			153.00000	86	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,046.00000	2,669	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			194.00000	116	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,472.00000	3,115	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			119.00000	62	35.07	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	8.15	Call			3,385.00000	3,024	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			132.00000	71	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			3,299.00000	2,933	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			146.00000	80	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,214.00000	2,844	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			161.00000	91	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,965.00000	2,583	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			212.00000	130	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,804.00000	2,416	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			252.00000	162	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,214.00000	2,844	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			161.00000	91	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,129.00000	2,756	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			177.00000	103	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,804.00000	2,416	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			252.00000	162	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,726.00000	2,334	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			273.00000	180	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,516.00000	3,161	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			113.00000	58	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,428.00000	3,069	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			126.00000	66	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,342.00000	2,978	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			139.00000	75	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,924.00000	2,541	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			221.00000	138	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,428.00000	3,069	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			126.00000	66	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,342.00000	2,978	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			139.00000	75	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,924.00000	2,541	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			221.00000	138	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,844.00000	2,457	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			241.00000	154	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,765.00000	2,374	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			262.00000	171	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,472.00000	3,115	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			119.00000	62	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,385.00000	3,024	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			132.00000	71	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,965.00000	2,583	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			212.00000	130	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,256.00000	2,889	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			153.00000	86	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,687.00000	2,293	35.07	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	9.00	Put			285.00000	190	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,611.00000	2,213	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			308.00000	210	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,536.00000	2,135	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			333.00000	232	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,611.00000	2,213	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			308.00000	210	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,389.00000	1,983	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			386.00000	280	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,248.00000	1,837	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			445.00000	334	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,179.00000	1,766	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			477.00000	363	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,765.00000	2,374	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			262.00000	171	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,462.00000	2,058	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			359.00000	255	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,112.00000	1,697	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			509.00000	394	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,046.00000	1,630	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			544.00000	427	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,982.00000	1,565	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			579.00000	461	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,112.00000	1,697	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			509.00000	394	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,046.00000	1,630	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			544.00000	427	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,919.00000	1,501	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			616.00000	498	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,425.00000	2,020	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			373.00000	267	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			2,353.00000	1,946	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			401.00000	292	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			2,283.00000	1,873	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			430.00000	319	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			2,213.00000	1,801	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			461.00000	348	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			2,079.00000	1,663	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			526.00000	410	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			2,014.00000	1,597	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			561.00000	444	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,950.00000	1,532	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			597.00000	479	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,888.00000	1,470	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			635.00000	516	35.07	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	10.35	Call			1,767.00000	1,349	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			715.00000	596	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,709.00000	1,291	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			756.00000	638	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,652.00000	1,235	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			800.00000	682	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,597.00000	1,181	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			844.00000	728	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,490.00000	1,091	35.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			938.00000	838	35.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,439.00000	1,049	35.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			986.00000	896	35.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,394.00000	1,008	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,041.00000	955	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,352.00000	970	36.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,099.00000	1,017	36.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,950.00000	1,532	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			597.00000	479	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,888.00000	1,470	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			635.00000	516	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,827.00000	1,408	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			674.00000	555	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,652.00000	1,235	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			800.00000	682	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,597.00000	1,181	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			844.00000	728	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,857.00000	1,439	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			654.00000	536	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,797.00000	1,378	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			694.00000	575	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,738.00000	1,320	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			735.00000	617	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,681.00000	1,263	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			778.00000	660	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,570.00000	1,155	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			867.00000	752	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,516.00000	1,113	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			914.00000	810	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,464.00000	1,070	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			962.00000	867	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,516.00000	1,113	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			914.00000	810	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			1,374.00000	989	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,071.00000	986	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			1,331.00000	951	36.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,128.00000	1,048	36.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,290.00000	915	36.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,187.00000	1,112	36.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,290.00000	915	36.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,187.00000	1,112	36.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			1,212.00000	848	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,309.00000	1,245	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			1,139.00000	772	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,437.00000	1,369	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			1,105.00000	736	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,502.00000	1,433	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			1,066.00000	702	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,563.00000	1,499	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			1,028.00000	669	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,625.00000	1,565	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,394.00000	1,008	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,041.00000	955	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,352.00000	970	36.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,099.00000	1,017	36.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			1,310.00000	933	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,158.00000	1,080	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			1,270.00000	898	36.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,217.00000	1,145	36.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			1,193.00000	829	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,341.00000	1,276	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			1,157.00000	791	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,404.00000	1,338	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			1,122.00000	754	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,469.00000	1,401	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			1,085.00000	719	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,533.00000	1,466	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			1,105.00000	736	37.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,502.00000	1,433	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.33280		11.65110		33.48	566,640.00	50	3,078.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1,458.00000	1,078	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,457.00000	1,395	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1,440.00000	1,062	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,489.00000	1,429	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1,385.00000	1,007	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,584.00000	1,524	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,643.00000	1,240	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,192.00000	1,107	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,821.00000	1,394	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,020.00000	911	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,930.00000	1,500	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Put			929.00000	818	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,769.00000	1,343	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,068.00000	961	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			2,347.00000	1,917	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			646.00000	535	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,647.00000	2,223	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			495.00000	390	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,510.00000	2,083	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			559.00000	451	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,379.00000	1,950	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			628.00000	517	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,578.00000	2,152	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			527.00000	420	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,444.00000	2,016	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			593.00000	483	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,716.00000	2,295	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			465.00000	362	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,045.00000	2,634	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			344.00000	252	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,045.00000	2,634	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			344.00000	252	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,160.00000	2,753	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			309.00000	221	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			3,199.00000	2,794	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			298.00000	211	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,238.00000	2,834	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			287.00000	202	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,317.00000	2,917	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			266.00000	184	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,278.00000	2,875	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			276.00000	193	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,438.00000	3,042	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			237.00000	159	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,278.00000	2,875	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			276.00000	193	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			3,122.00000	2,713	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			321.00000	231	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,602.00000	3,213	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			201.00000	130	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,519.00000	3,127	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			218.00000	144	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,357.00000	2,958	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			256.00000	175	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,970.00000	2,557	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			369.00000	274	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,896.00000	2,480	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			395.00000	297	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,561.00000	3,170	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			209.00000	137	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,478.00000	3,084	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			227.00000	151	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			3,397.00000	3,000	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			246.00000	167	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,083.00000	2,674	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			332.00000	241	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			3,008.00000	2,595	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			357.00000	263	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,933.00000	2,518	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			382.00000	285	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,770.00000	3,388	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			169.00000	105	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,686.00000	3,300	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			184.00000	117	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,357.00000	2,958	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			256.00000	175	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,438.00000	3,042	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			237.00000	159	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,644.00000	3,256	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			193.00000	123	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,478.00000	3,084	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			227.00000	151	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,083.00000	2,674	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			332.00000	241	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,317.00000	2,917	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			266.00000	184	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,238.00000	2,834	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			287.00000	202	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,160.00000	2,753	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			309.00000	221	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,933.00000	2,518	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			382.00000	285	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,860.00000	2,442	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			409.00000	310	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,788.00000	2,368	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			436.00000	335	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,860.00000	2,442	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			409.00000	310	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,510.00000	2,083	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			559.00000	451	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,578.00000	2,152	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.60	Put			527.00000	420	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			2,315.00000	1,885	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			664.00000	552	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,253.00000	1,822	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			701.00000	589	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2,191.00000	1,760	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			740.00000	627	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,788.00000	2,368	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			436.00000	335	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,444.00000	2,016	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			593.00000	483	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,253.00000	1,822	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			701.00000	589	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,131.00000	1,700	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			780.00000	667	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,716.00000	2,295	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			465.00000	362	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,379.00000	1,950	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			628.00000	517	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,612.00000	2,187	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			511.00000	405	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,544.00000	2,118	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			543.00000	435	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,477.00000	2,050	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			576.00000	467	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2,411.00000	1,983	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			610.00000	500	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			2,284.00000	1,853	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			683.00000	571	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2,222.00000	1,791	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			721.00000	608	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			2,161.00000	1,730	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			760.00000	647	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2,101.00000	1,670	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			800.00000	687	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,986.00000	1,556	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			885.00000	773	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,875.00000	1,447	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			974.00000	864	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,718.00000	1,301	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,117.00000	1,018	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,668.00000	1,260	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,167.00000	1,077	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,619.00000	1,220	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,218.00000	1,138	33.27	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 12/06/2009 Currency Future	11.35	Call			1,577.00000	1,183	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,276.00000	1,200	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,131.00000	1,700	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			780.00000	667	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,072.00000	1,641	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			821.00000	708	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			2,014.00000	1,584	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			863.00000	751	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,958.00000	1,528	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			906.00000	795	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,902.00000	1,473	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			951.00000	840	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,848.00000	1,420	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			997.00000	887	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,795.00000	1,369	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,044.00000	936	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,743.00000	1,322	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,092.00000	989	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,692.00000	1,280	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,141.00000	1,047	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,072.00000	1,641	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			821.00000	708	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,958.00000	1,528	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			906.00000	795	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,848.00000	1,420	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			997.00000	887	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,795.00000	1,369	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,044.00000	936	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,692.00000	1,280	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,141.00000	1,047	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,597.00000	1,201	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,246.00000	1,168	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,556.00000	1,164	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,305.00000	1,231	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,516.00000	1,129	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,365.00000	1,296	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1,477.00000	1,094	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,426.00000	1,362	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1,536.00000	1,146	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,335.00000	1,263	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,496.00000	1,111	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,395.00000	1,329	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			1,421.00000	1,046	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,520.00000	1,463	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1,351.00000	969	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,650.00000	1,586	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1,317.00000	933	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,716.00000	1,650	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1,278.00000	897	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,777.00000	1,715	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1,240.00000	863	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,839.00000	1,780	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1,403.00000	1,026	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,552.00000	1,493	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1,368.00000	988	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,617.00000	1,555	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1,334.00000	951	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,683.00000	1,618	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1,298.00000	915	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,746.00000	1,682	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,496.00000	1,111	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,395.00000	1,329	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1,317.00000	933	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,716.00000	1,650	34.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	1,260	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			0.00000	1,077	33.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.87520		17.08890		50.90	3,307,539.20	196	21,761.00
£ / R On 12/12/2008 Currency Future	17.10	Call			1,446.00000	1,110	51.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,458.00000	1,335	51.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			1,230.00000	900	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,791.00000	1,675	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			1,008.00000	700	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,169.00000	2,074	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			958.00000	656	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,269.00000	2,180	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			1,043.00000	730	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,104.00000	2,005	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,210.00000	882	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,821.00000	1,706	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,210.00000	882	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,821.00000	1,706	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,060.00000	746	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,071.00000	1,971	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			1,642.00000	1,298	50.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,203.00000	1,073	50.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2,026.00000	1,672	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			887.00000	746	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,882.00000	1,528	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			993.00000	853	50.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.10	Call			1,939.00000	1,584	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			950.00000	809	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,055.00000	1,701	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			866.00000	726	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,115.00000	1,762	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			826.00000	687	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			2,176.00000	1,824	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			787.00000	649	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			2,499.00000	2,154	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			610.00000	479	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,567.00000	2,224	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			578.00000	449	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			2,671.00000	2,331	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			532.00000	406	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,533.00000	2,189	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			594.00000	464	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			2,466.00000	2,119	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			627.00000	494	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,367.00000	2,018	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			678.00000	543	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			2,707.00000	2,368	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			518.00000	393	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,778.00000	2,442	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			489.00000	367	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			2,636.00000	2,295	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			547.00000	420	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			2,814.00000	2,479	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			475.00000	354	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,924.00000	2,593	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			435.00000	318	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			3,112.00000	2,789	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			373.00000	264	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			3,036.00000	2,710	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			397.00000	285	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,961.00000	2,632	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			422.00000	307	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,887.00000	2,555	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			448.00000	330	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			2,742.00000	2,405	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			503.00000	379	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,602.00000	2,260	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			563.00000	434	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			2,850.00000	2,517	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			461.00000	342	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,567.00000	2,224	50.11	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	15.10	Put			578.00000	449	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,432.00000	2,085	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			643.00000	510	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			2,399.00000	2,051	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			660.00000	526	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			2,334.00000	1,985	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			695.00000	560	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,270.00000	1,919	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			731.00000	594	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			3,074.00000	2,749	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			385.00000	274	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			2,998.00000	2,671	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			409.00000	295	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,924.00000	2,593	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			435.00000	318	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			2,302.00000	1,952	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			713.00000	577	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,239.00000	1,887	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			750.00000	612	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,207.00000	1,855	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			768.00000	630	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,778.00000	2,442	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			489.00000	367	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,432.00000	2,085	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			643.00000	510	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,961.00000	2,632	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			422.00000	307	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,887.00000	2,555	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			448.00000	330	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,602.00000	2,260	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			563.00000	434	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,533.00000	2,189	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			594.00000	464	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			2,707.00000	2,368	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			518.00000	393	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,367.00000	2,018	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			678.00000	543	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,115.00000	1,762	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			826.00000	687	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,996.00000	1,642	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			907.00000	767	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,939.00000	1,584	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			950.00000	809	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,239.00000	1,887	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			750.00000	612	50.11	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	15.90	Call			2,055.00000	1,701	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			866.00000	726	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			1,827.00000	1,473	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,038.00000	898	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,055.00000	1,701	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			866.00000	726	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,882.00000	1,528	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			993.00000	853	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,773.00000	1,419	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,084.00000	944	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1,720.00000	1,367	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,131.00000	992	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,773.00000	1,419	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,084.00000	944	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			1,668.00000	1,321	50.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,179.00000	1,045	50.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,270.00000	1,919	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			731.00000	594	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,207.00000	1,855	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			768.00000	630	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			2,146.00000	1,793	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			807.00000	668	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,085.00000	1,731	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			846.00000	706	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,967.00000	1,613	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			928.00000	788	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			1,910.00000	1,556	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			971.00000	831	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			1,854.00000	1,500	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,015.00000	875	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			1,800.00000	1,446	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,061.00000	921	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1,746.00000	1,393	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,107.00000	968	50.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1,693.00000	1,344	50.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,155.00000	1,018	50.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			1,596.00000	1,254	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,257.00000	1,128	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			1,553.00000	1,211	50.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,314.00000	1,186	50.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1,510.00000	1,170	51.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,371.00000	1,244	51.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,467.00000	1,130	51.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,428.00000	1,304	51.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,171.00000	846	51.74	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	17.80	Put			1,882.00000	1,771	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,133.00000	812	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,944.00000	1,836	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			1,096.00000	778	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,007.00000	1,903	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,025.00000	715	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,137.00000	2,040	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			991.00000	685	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,203.00000	2,110	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			926.00000	628	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,337.00000	2,252	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,406.00000	1,072	51.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,517.00000	1,397	51.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,366.00000	1,036	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,577.00000	1,461	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,328.00000	995	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,639.00000	1,520	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,290.00000	956	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,702.00000	1,581	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,250.00000	918	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,761.00000	1,643	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,328.00000	995	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,639.00000	1,520	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,250.00000	918	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,761.00000	1,643	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,133.00000	812	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,944.00000	1,836	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,060.00000	746	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,071.00000	1,971	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			1,190.00000	864	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,851.00000	1,738	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			1,152.00000	829	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,913.00000	1,803	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			1,115.00000	795	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			1,976.00000	1,870	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,078.00000	762	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,039.00000	1,937	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			975.00000	670	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,236.00000	2,145	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			942.00000	642	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,303.00000	2,216	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			910.00000	614	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,371.00000	2,289	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,025.00000	715	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,137.00000	2,040	51.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.30	Call			991.00000	685	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,203.00000	2,110	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			958.00000	656	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,269.00000	2,180	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			895.00000	601	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,406.00000	2,325	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			864.00000	575	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,476.00000	2,399	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			835.00000	549	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,546.00000	2,474	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			1,152.00000	829	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,913.00000	1,803	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,078.00000	762	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,039.00000	1,937	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			975.00000	670	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,236.00000	2,145	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			910.00000	614	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,371.00000	2,289	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			880.00000	587	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,441.00000	2,362	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			1,386.00000	1,054	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,547.00000	1,429	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			1,347.00000	1,016	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,608.00000	1,490	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			1,309.00000	976	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,670.00000	1,551	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			1,270.00000	937	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,731.00000	1,612	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			1,617.00000	1,276	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,228.00000	1,100	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			1,574.00000	1,232	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,286.00000	1,157	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			1,531.00000	1,190	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,343.00000	1,215	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			1,488.00000	1,149	51.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,399.00000	1,274	51.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	1,276	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			0.00000	1,100	50.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	1,232	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			0.00000	1,157	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	1,190	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			0.00000	1,215	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	1,110	51.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			0.00000	1,335	51.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	1,072	51.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.20	Put			0.00000	1,397	51.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	1,036	51.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			0.00000	1,461	51.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			17.21210		17.49250		35.13	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1,858.00000	1,380	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,866.00000	1,668	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1,650.00000	1,167	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,208.00000	2,005	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,423.00000	961	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,581.00000	2,399	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1,371.00000	914	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,679.00000	2,502	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1,478.00000	1,009	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,485.00000	2,297	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1,691.00000	1,205	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,148.00000	1,943	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,496.00000	1,026	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,453.00000	2,264	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,093.00000	1,592	34.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,551.00000	1,330	34.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,490.00000	1,979	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,198.00000	967	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			2,325.00000	1,813	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,333.00000	1,101	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,379.00000	1,867	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,287.00000	1,055	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,547.00000	2,036	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,154.00000	924	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,272.00000	1,760	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,380.00000	1,147	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,604.00000	2,095	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,112.00000	883	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			2,907.00000	2,406	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			914.00000	694	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,970.00000	2,472	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			878.00000	660	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,099.00000	2,606	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			807.00000	594	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,002.00000	2,505	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			859.00000	643	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,970.00000	2,472	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			878.00000	660	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			2,938.00000	2,439	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			896.00000	677	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2,844.00000	2,342	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Put			952.00000	730	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,132.00000	2,641	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			790.00000	578	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,199.00000	2,710	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			756.00000	548	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			3,232.00000	2,745	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			740.00000	533	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			3,509.00000	3,036	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			616.00000	424	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			3,438.00000	2,962	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			646.00000	449	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,369.00000	2,888	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			676.00000	476	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,300.00000	2,816	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			707.00000	504	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			3,165.00000	2,675	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			773.00000	563	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,034.00000	2,538	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			842.00000	626	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,369.00000	2,888	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			676.00000	476	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,300.00000	2,816	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			707.00000	504	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,034.00000	2,538	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			842.00000	626	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			2,783.00000	2,278	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			991.00000	766	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,723.00000	2,216	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,030.00000	804	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			3,473.00000	2,999	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			631.00000	436	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			3,403.00000	2,925	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			661.00000	463	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			3,334.00000	2,852	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			692.00000	490	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			3,266.00000	2,781	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			723.00000	518	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,067.00000	2,572	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			824.00000	610	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,723.00000	2,216	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,030.00000	804	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,663.00000	2,155	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	843	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,199.00000	2,710	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			756.00000	548	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			3,132.00000	2,641	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			790.00000	578	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,002.00000	2,505	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			859.00000	643	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2,876.00000	2,374	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			933.00000	712	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,814.00000	2,310	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			971.00000	748	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			2,753.00000	2,247	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,010.00000	785	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			2,693.00000	2,186	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,050.00000	823	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,814.00000	2,310	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			971.00000	748	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,490.00000	1,979	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,198.00000	967	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,434.00000	1,922	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,242.00000	1,010	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,379.00000	1,867	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,287.00000	1,055	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,663.00000	2,155	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	843	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			2,220.00000	1,708	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,428.00000	1,196	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,604.00000	2,095	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,112.00000	883	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,547.00000	2,036	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,154.00000	924	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,434.00000	1,922	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,242.00000	1,010	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,272.00000	1,760	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,380.00000	1,147	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,169.00000	1,657	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,476.00000	1,245	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2,576.00000	2,066	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,133.00000	904	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			2,518.00000	2,007	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,176.00000	945	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			2,462.00000	1,950	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,220.00000	988	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			2,407.00000	1,894	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,264.00000	1,032	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2,352.00000	1,840	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,310.00000	1,078	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2,299.00000	1,786	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.55	Put			1,356.00000	1,124	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,246.00000	1,733	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,403.00000	1,171	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,194.00000	1,682	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,452.00000	1,220	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,143.00000	1,635	34.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,501.00000	1,273	34.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,663.00000	2,155	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	843	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,044.00000	1,551	34.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,602.00000	1,389	34.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,999.00000	1,511	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,657.00000	1,449	35.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,958.00000	1,472	35.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,715.00000	1,510	35.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,917.00000	1,434	35.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,775.00000	1,572	35.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,610.00000	1,131	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,268.00000	2,069	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,571.00000	1,095	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,329.00000	2,133	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,533.00000	1,060	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,391.00000	2,198	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,459.00000	993	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,517.00000	2,331	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,423.00000	961	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,581.00000	2,399	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,388.00000	929	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,646.00000	2,467	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,354.00000	899	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,711.00000	2,537	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,839.00000	1,362	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,896.00000	1,700	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,801.00000	1,324	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,959.00000	1,762	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,765.00000	1,284	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,022.00000	1,821	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,729.00000	1,244	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,086.00000	1,882	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,801.00000	1,324	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,959.00000	1,762	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,729.00000	1,244	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,086.00000	1,882	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,610.00000	1,131	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,268.00000	2,069	35.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			1,533.00000	1,060	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,391.00000	2,198	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1,630.00000	1,149	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,238.00000	2,037	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1,591.00000	1,113	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,298.00000	2,101	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1,552.00000	1,077	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,360.00000	2,165	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1,515.00000	1,043	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,422.00000	2,231	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1,441.00000	977	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,549.00000	2,365	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1,406.00000	945	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,613.00000	2,433	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1,337.00000	884	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,745.00000	2,572	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,496.00000	1,026	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,453.00000	2,264	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,354.00000	899	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,711.00000	2,537	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,320.00000	869	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,778.00000	2,607	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1,287.00000	840	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,845.00000	2,678	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1,255.00000	812	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			2,913.00000	2,750	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1,223.00000	785	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			2,981.00000	2,823	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,459.00000	993	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,517.00000	2,331	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,320.00000	869	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,778.00000	2,607	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1,287.00000	840	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,845.00000	2,678	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1,820.00000	1,345	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,927.00000	1,733	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1,783.00000	1,304	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			1,990.00000	1,792	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			1,747.00000	1,264	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,054.00000	1,851	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			1,711.00000	1,224	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,118.00000	1,912	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			1,670.00000	1,186	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,178.00000	1,974	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2,020.00000	1,531	34.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Put			1,628.00000	1,419	34.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			1,978.00000	1,491	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,686.00000	1,479	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1,937.00000	1,453	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,745.00000	1,541	35.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1,897.00000	1,416	35.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,805.00000	1,604	35.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	1,657	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			0.00000	1,245	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	1,613	34.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			0.00000	1,301	34.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	1,571	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			0.00000	1,359	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	1,531	34.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			0.00000	1,419	34.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	1,345	35.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			0.00000	1,733	35.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			17.52210		17.82280		32.15	140,176.80	8	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			2,118.00000	1,669	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,095.00000	1,947	32.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			1,893.00000	1,437	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,471.00000	2,315	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			1,666.00000	1,226	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,844.00000	2,704	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1,613.00000	1,177	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,941.00000	2,805	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1,739.00000	1,293	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,717.00000	2,571	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,913.00000	1,456	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,441.00000	2,283	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,954.00000	1,494	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,381.00000	2,222	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,758.00000	1,310	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,685.00000	2,538	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			2,346.00000	1,875	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,773.00000	1,603	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2,760.00000	2,275	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,388.00000	1,203	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			2,599.00000	2,114	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,526.00000	1,342	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,625.00000	2,140	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,503.00000	1,318	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,788.00000	2,303	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,365.00000	1,181	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,573.00000	2,088	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.80	Put			1,550.00000	1,366	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,844.00000	2,359	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,321.00000	1,137	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3,166.00000	2,685	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,093.00000	912	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,258.00000	2,778	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,035.00000	856	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3,352.00000	2,875	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			979.00000	802	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,227.00000	2,747	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,054.00000	875	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			3,196.00000	2,716	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,073.00000	893	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,135.00000	2,654	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,113.00000	932	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3,416.00000	2,940	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			943.00000	768	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3,480.00000	3,006	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			907.00000	734	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,258.00000	2,778	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,035.00000	856	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3,513.00000	3,040	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			890.00000	717	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,781.00000	3,316	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			758.00000	594	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,712.00000	3,245	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			790.00000	623	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			3,645.00000	3,176	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			822.00000	654	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3,578.00000	3,107	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			856.00000	685	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,448.00000	2,973	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			925.00000	751	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,384.00000	2,907	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			961.00000	785	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3,320.00000	2,842	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			998.00000	820	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,781.00000	3,316	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			758.00000	594	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,712.00000	3,245	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			790.00000	623	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,448.00000	2,973	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			925.00000	751	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,384.00000	2,907	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			961.00000	785	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.05	Call			3,612.00000	3,141	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			839.00000	669	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,545.00000	3,073	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			873.00000	701	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,289.00000	2,810	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,016.00000	838	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,105.00000	2,623	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,133.00000	951	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,135.00000	2,654	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,113.00000	932	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,075.00000	2,593	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,153.00000	971	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,016.00000	2,533	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,011	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			3,747.00000	3,281	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			774.00000	608	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3,679.00000	3,211	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			806.00000	638	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,612.00000	3,141	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			839.00000	669	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,545.00000	3,073	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			873.00000	701	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,289.00000	2,810	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,016.00000	838	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,227.00000	2,747	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,054.00000	875	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,958.00000	2,474	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,235.00000	1,052	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,901.00000	2,416	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,278.00000	1,094	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,075.00000	2,593	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,153.00000	971	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,958.00000	2,474	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,235.00000	1,052	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,046.00000	2,563	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,173.00000	991	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			2,987.00000	2,503	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,214.00000	1,031	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,788.00000	2,303	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,365.00000	1,181	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			2,733.00000	2,248	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,410.00000	1,225	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,679.00000	2,193	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,456.00000	1,271	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,016.00000	2,533	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,011	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,844.00000	2,359	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,321.00000	1,137	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,679.00000	2,193	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,456.00000	1,271	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,573.00000	2,088	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,550.00000	1,366	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,901.00000	2,416	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,278.00000	1,094	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,625.00000	2,140	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,503.00000	1,318	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,521.00000	2,037	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,598.00000	1,415	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			2,470.00000	1,986	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,647.00000	1,464	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,521.00000	2,037	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,598.00000	1,415	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			2,420.00000	1,937	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,697.00000	1,515	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,816.00000	2,331	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,343.00000	1,158	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			2,706.00000	2,220	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,433.00000	1,248	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			2,652.00000	2,167	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,479.00000	1,295	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,547.00000	2,062	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,574.00000	1,390	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,495.00000	2,011	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,623.00000	1,439	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			2,445.00000	1,962	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,672.00000	1,489	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			2,395.00000	1,916	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,722.00000	1,544	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			2,929.00000	2,445	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,256.00000	1,073	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,872.00000	2,387	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,299.00000	1,115	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,816.00000	2,331	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,343.00000	1,158	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,547.00000	2,062	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,574.00000	1,390	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,298.00000	1,835	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,825.00000	1,663	31.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,254.00000	1,797	32.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,881.00000	1,724	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Call			2,214.00000	1,759	32.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,941.00000	1,787	32.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,175.00000	1,722	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,002.00000	1,850	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,874.00000	1,418	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,501.00000	2,346	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,834.00000	1,381	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,562.00000	2,409	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,796.00000	1,345	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,623.00000	2,473	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,721.00000	1,276	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,748.00000	2,604	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,684.00000	1,242	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,812.00000	2,670	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,649.00000	1,209	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,876.00000	2,737	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,099.00000	1,651	32.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,126.00000	1,979	32.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,063.00000	1,614	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,190.00000	2,042	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			2,027.00000	1,573	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,254.00000	2,101	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,992.00000	1,533	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,319.00000	2,161	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,063.00000	1,614	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,190.00000	2,042	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,992.00000	1,533	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,319.00000	2,161	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,874.00000	1,418	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,501.00000	2,346	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,796.00000	1,345	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,623.00000	2,473	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1,854.00000	1,400	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,531.00000	2,377	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1,815.00000	1,363	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,592.00000	2,441	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1,777.00000	1,328	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,654.00000	2,506	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,703.00000	1,259	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,780.00000	2,637	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			1,631.00000	1,193	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,908.00000	2,771	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1,596.00000	1,161	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,973.00000	2,839	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,721.00000	1,276	32.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.85	Put			2,748.00000	2,604	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,649.00000	1,209	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,876.00000	2,737	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1,579.00000	1,146	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,006.00000	2,874	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1,545.00000	1,115	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,072.00000	2,943	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1,512.00000	1,085	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,139.00000	3,013	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1,479.00000	1,056	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,206.00000	3,084	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,703.00000	1,259	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,780.00000	2,637	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1,562.00000	1,130	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,039.00000	2,908	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			1,528.00000	1,100	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,105.00000	2,978	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			2,274.00000	1,816	32.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,851.00000	1,694	32.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			2,234.00000	1,778	32.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			1,911.00000	1,755	32.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			2,194.00000	1,740	32.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			1,971.00000	1,818	32.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			2,155.00000	1,704	32.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,033.00000	1,882	32.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			2,081.00000	1,634	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,158.00000	2,012	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			2,045.00000	1,593	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,222.00000	2,071	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			2,009.00000	1,553	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,286.00000	2,131	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,975.00000	1,513	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,352.00000	2,191	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	1,937	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			0.00000	1,515	31.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	1,895	31.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			0.00000	1,573	31.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	1,855	31.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			0.00000	1,633	31.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	1,816	32.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			0.00000	1,694	32.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	1,634	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			0.00000	2,012	32.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.51060		13.79580		59.06	57,379,518.20	4,247	79,933.00

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	13.80	Call			1,139.00000	1,002	59.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,143.00000	1,292	59.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			986.00000	863	60.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,390.00000	1,553	60.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			868.00000	758	61.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,622.00000	1,798	61.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,510.00000	2,280	54.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			214.00000	269	54.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			1,004.00000	880	60.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,358.00000	1,519	60.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,201.00000	1,060	59.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,055.00000	1,199	59.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,022.00000	896	60.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,326.00000	1,486	60.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,507.00000	1,344	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			712.00000	834	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,861.00000	1,669	56.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			466.00000	559	56.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			1,707.00000	1,525	56.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			561.00000	664	56.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,590.00000	1,419	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			644.00000	758	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,737.00000	1,553	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			541.00000	642	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,959.00000	1,761	55.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			413.00000	500	55.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,242.00000	2,024	55.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			296.00000	364	55.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,205.00000	1,989	55.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			309.00000	379	55.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,279.00000	2,060	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			283.00000	349	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,205.00000	1,989	55.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			309.00000	379	55.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,062.00000	1,856	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			366.00000	446	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			2,097.00000	1,889	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			351.00000	428	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			2,027.00000	1,824	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			381.00000	463	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,354.00000	2,131	55.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			259.00000	321	55.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,317.00000	2,095	55.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			271.00000	335	55.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,393.00000	2,168	54.98	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 12/12/2008 Currency Future	11.65	Put			247.00000	307	54.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,470.00000	2,242	54.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			225.00000	281	54.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,670.00000	2,434	54.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			174.00000	223	54.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,589.00000	2,356	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			194.00000	245	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,431.00000	2,205	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			236.00000	294	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,133.00000	1,922	55.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			337.00000	411	55.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,629.00000	2,395	54.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			184.00000	234	54.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,549.00000	2,318	54.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			204.00000	257	54.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,242.00000	2,024	55.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			296.00000	364	55.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,169.00000	1,955	55.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			323.00000	395	55.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,993.00000	1,792	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			397.00000	482	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,926.00000	1,730	56.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			430.00000	519	56.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,894.00000	1,699	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			448.00000	539	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,830.00000	1,640	56.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			484.00000	579	56.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,670.00000	2,434	54.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			174.00000	223	54.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,589.00000	2,356	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			194.00000	245	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,279.00000	2,060	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			283.00000	349	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,894.00000	1,699	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			448.00000	539	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,767.00000	1,582	56.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			521.00000	621	56.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,926.00000	1,730	56.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			430.00000	519	56.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,798.00000	1,610	56.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			502.00000	600	56.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,431.00000	2,205	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			236.00000	294	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,062.00000	1,856	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			366.00000	446	55.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.40	Call			1,861.00000	1,669	56.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			466.00000	559	56.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,737.00000	1,553	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			541.00000	642	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,677.00000	1,498	56.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			581.00000	687	56.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,767.00000	1,582	56.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			521.00000	621	56.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,648.00000	1,471	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			602.00000	710	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,535.00000	1,369	57.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			689.00000	808	57.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,481.00000	1,320	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			736.00000	860	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,431.00000	1,273	58.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			785.00000	912	58.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,381.00000	1,228	58.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			836.00000	967	58.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,619.00000	1,445	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			623.00000	734	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,562.00000	1,394	57.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			666.00000	783	57.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,481.00000	1,320	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			736.00000	860	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,619.00000	1,445	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			623.00000	734	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,456.00000	1,296	57.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			760.00000	886	57.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,406.00000	1,250	58.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			810.00000	940	58.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,357.00000	1,205	58.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			862.00000	995	58.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,311.00000	1,162	58.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			915.00000	1,052	58.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,180.00000	1,040	59.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,084.00000	1,230	59.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			1,099.00000	966	60.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,203.00000	1,355	60.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			1,060.00000	930	60.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,264.00000	1,420	60.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			950.00000	832	60.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,455.00000	1,621	60.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			917.00000	801	61.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,521.00000	1,691	61.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			884.00000	772	61.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.50	Put			1,588.00000	1,762	61.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,334.00000	1,184	58.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			888.00000	1,023	58.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,288.00000	1,141	58.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			942.00000	1,081	58.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,244.00000	1,100	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			998.00000	1,139	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,159.00000	1,021	59.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,113.00000	1,261	59.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			1,119.00000	984	59.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,173.00000	1,323	59.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			1,079.00000	948	60.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,233.00000	1,387	60.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			1,041.00000	913	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,295.00000	1,452	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,266.00000	1,121	59.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			970.00000	1,110	59.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,222.00000	1,080	59.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,026.00000	1,169	59.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,139.00000	1,002	59.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,143.00000	1,292	59.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,022.00000	896	60.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,326.00000	1,486	60.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			968.00000	847	60.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,422.00000	1,587	60.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			933.00000	816	61.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,488.00000	1,656	61.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			900.00000	787	61.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,554.00000	1,726	61.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,629.00000	2,395	54.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			184.00000	234	54.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			653.00000	566	63.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,207.00000	2,406	63.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			496.00000	425	65.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,850.00000	3,064	65.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			377.00000	313	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,531.00000	3,752	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			268.00000	218	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,222.00000	4,457	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			665.00000	577	63.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,169.00000	2,366	63.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			504.00000	433	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,809.00000	3,022	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			383.00000	320	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,488.00000	3,709	66.75	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	17.70	Call			274.00000	223	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,178.00000	4,412	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,919.00000	2,675	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			124.00000	165	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,311.00000	1,162	58.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			915.00000	1,052	58.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			739.00000	643	62.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,943.00000	2,133	62.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			559.00000	482	64.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,563.00000	2,771	64.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			425.00000	362	66.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,229.00000	3,451	66.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			312.00000	256	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			3,916.00000	4,145	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			3,270.00000	3,015	53.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			74.00000	104	53.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			853.00000	745	61.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,657.00000	1,834	61.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			642.00000	556	63.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,246.00000	2,446	63.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			488.00000	417	65.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,892.00000	3,107	65.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			371.00000	306	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,575.00000	3,795	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			0.00000	3,281	53.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	71	53.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			0.00000	2,594	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			0.00000	183	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	832	60.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			0.00000	1,621	60.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			0.00000	620	62.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			0.00000	2,210	62.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	465	65.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			0.00000	2,855	65.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	349	66.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			0.00000	3,539	66.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.81660		14.16550		43.15	193,432.40	14	15,091.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,500.00000	1,340	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,485.00000	1,674	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			1,353.00000	1,206	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,738.00000	1,940	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			1,238.00000	1,103	45.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,973.00000	2,186	45.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,389.00000	1,238	44.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,673.00000	1,872	44.24	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	14.05	Call			1,537.00000	1,376	43.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,422.00000	1,610	43.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,556.00000	1,395	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,391.00000	1,578	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,407.00000	1,255	44.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,641.00000	1,838	44.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,475.00000	2,241	39.89	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			510.00000	624	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,880.00000	1,698	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			964.00000	1,132	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			2,167.00000	1,964	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			702.00000	847	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			2,031.00000	1,838	41.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			816.00000	972	41.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,954.00000	1,767	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			889.00000	1,050	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,085.00000	1,887	41.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			769.00000	921	41.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,284.00000	2,070	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			619.00000	754	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,542.00000	2,303	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			476.00000	587	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,542.00000	2,303	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			476.00000	587	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,576.00000	2,335	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			460.00000	569	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,508.00000	2,272	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			493.00000	605	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,378.00000	2,154	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			563.00000	687	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,410.00000	2,183	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			545.00000	666	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,315.00000	2,098	40.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			600.00000	731	40.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,679.00000	2,433	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			414.00000	516	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,443.00000	2,212	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			527.00000	645	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,610.00000	2,367	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			444.00000	551	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,971.00000	2,707	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			305.00000	391	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,896.00000	2,637	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			330.00000	420	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,822.00000	2,567	39.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.70	Put			356.00000	451	39.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,750.00000	2,499	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			384.00000	483	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,410.00000	2,183	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			545.00000	666	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,933.00000	2,672	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			318.00000	405	39.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,859.00000	2,602	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			343.00000	435	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,786.00000	2,533	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			370.00000	466	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,714.00000	2,466	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			399.00000	499	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,644.00000	2,400	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			429.00000	533	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,576.00000	2,335	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			460.00000	569	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,750.00000	2,499	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			384.00000	483	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,346.00000	2,126	40.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			581.00000	709	40.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,508.00000	2,272	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			493.00000	605	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,253.00000	2,043	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			638.00000	776	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,196.00000	1,990	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			680.00000	823	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,253.00000	2,043	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			638.00000	776	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,196.00000	1,990	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			680.00000	823	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			2,139.00000	1,938	41.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			724.00000	871	41.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,224.00000	2,016	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			659.00000	800	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,859.00000	2,602	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			343.00000	435	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,714.00000	2,466	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			399.00000	499	39.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,378.00000	2,154	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			563.00000	687	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,224.00000	2,016	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			659.00000	800	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,112.00000	1,912	41.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			746.00000	896	41.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.90	Call			2,058.00000	1,863	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			792.00000	946	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,832.00000	1,654	42.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,017.00000	1,188	42.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,720.00000	1,549	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,154.00000	1,333	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,615.00000	1,451	43.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,300.00000	1,485	43.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,519.00000	1,358	43.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,453.00000	1,642	43.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			2,005.00000	1,814	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			840.00000	998	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,904.00000	1,721	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			939.00000	1,104	41.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,809.00000	1,633	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,043.00000	1,216	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,720.00000	1,549	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,154.00000	1,333	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,112.00000	1,912	41.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			746.00000	896	41.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,677.00000	1,510	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,212.00000	1,393	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,443.00000	1,288	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,578.00000	1,772	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,742.00000	1,570	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,126.00000	1,303	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,500.00000	1,340	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,485.00000	1,674	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,009.00000	2,743	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			293.00000	376	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,742.00000	1,570	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,126.00000	1,303	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,636.00000	1,471	43.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,270.00000	1,454	43.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,208.00000	1,075	45.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,042.00000	2,258	45.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1,042.00000	925	46.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,477.00000	2,709	46.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			904.00000	801	47.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,939.00000	3,184	47.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			789.00000	696	48.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,423.00000	3,679	48.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,085.00000	1,887	41.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			769.00000	921	41.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,786.00000	1,611	42.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.45	Put			1,071.00000	1,245	42.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,319.00000	1,176	44.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,804.00000	2,009	44.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,135.00000	1,009	45.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,220.00000	2,443	45.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			982.00000	871	46.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,666.00000	2,904	46.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			854.00000	755	47.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,138.00000	3,388	47.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,856.00000	1,676	42.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			990.00000	1,160	42.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			1,018.00000	903	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,552.00000	2,786	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			844.00000	746	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,179.00000	3,429	47.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			707.00000	607	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,841.00000	4,091	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			560.00000	475	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,495.00000	4,759	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			3,086.00000	2,816	38.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			270.00000	349	38.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			1,656.00000	1,490	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,241.00000	1,424	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			1,108.00000	984	45.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,292.00000	2,518	45.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			915.00000	810	47.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,899.00000	3,144	47.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			763.00000	673	48.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,547.00000	3,806	48.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			622.00000	529	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,206.00000	4,463	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			3,406.00000	3,122	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			190.00000	255	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			1,223.00000	1,089	45.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,007.00000	2,222	45.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			1,005.00000	892	46.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,590.00000	2,825	46.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			835.00000	737	47.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,219.00000	3,471	47.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			699.00000	598	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,884.00000	4,132	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			0.00000	3,405	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	189	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			0.00000	2,779	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	363	39.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	1,191	44.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			0.00000	1,974	44.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			0.00000	972	45.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			0.00000	2,555	45.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	665	48.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			0.00000	3,848	48.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.10540		14.47680			1,410,540.00	100	150.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,713.00000	1,538	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,736.00000	1,932	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,572.00000	1,383	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,995.00000	2,177	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			1,455.00000	1,276	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,178.00000	2,370	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,640.00000	1,459	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,864.00000	2,053	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,789.00000	1,608	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,612.00000	1,802	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,829.00000	1,644	38.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,552.00000	1,739	38.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,658.00000	1,478	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,831.00000	2,023	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2,173.00000	1,941	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,197.00000	1,335	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,513.00000	2,259	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			936.00000	1,054	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,367.00000	2,122	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,040.00000	1,167	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,255.00000	2,017	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,128.00000	1,262	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,396.00000	2,149	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,019.00000	1,144	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,604.00000	2,345	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			877.00000	989	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,889.00000	2,615	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			712.00000	809	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,856.00000	2,584	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			729.00000	828	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,922.00000	2,646	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			695.00000	791	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,856.00000	2,584	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			729.00000	828	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,728.00000	2,462	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			801.00000	907	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,760.00000	2,492	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			783.00000	887	37.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			2,665.00000	2,403	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			838.00000	947	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,057.00000	2,774	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			630.00000	719	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,792.00000	2,522	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			765.00000	867	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,955.00000	2,678	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			678.00000	772	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,023.00000	2,742	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			646.00000	736	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,989.00000	2,710	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			662.00000	754	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,301.00000	3,008	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			525.00000	603	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			3,230.00000	2,940	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			553.00000	635	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			3,160.00000	2,873	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			583.00000	667	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			3,091.00000	2,807	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			614.00000	701	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,824.00000	2,553	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			747.00000	848	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,266.00000	2,974	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			539.00000	618	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,195.00000	2,906	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			568.00000	651	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			3,125.00000	2,840	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			598.00000	684	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,728.00000	2,462	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			801.00000	907	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,023.00000	2,742	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			646.00000	736	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,696.00000	2,432	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			820.00000	927	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,634.00000	2,374	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			857.00000	968	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,057.00000	2,774	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			630.00000	719	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,989.00000	2,710	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			662.00000	754	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,543.00000	2,287	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			916.00000	1,032	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,337.00000	3,042	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			511.00000	587	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,195.00000	2,906	37.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Put			568.00000	651	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,665.00000	2,403	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			838.00000	947	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,483.00000	2,231	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			956.00000	1,076	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,425.00000	2,176	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			998.00000	1,121	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,543.00000	2,287	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			916.00000	1,032	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,696.00000	2,432	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			820.00000	927	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,573.00000	2,316	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			896.00000	1,011	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,889.00000	2,615	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			712.00000	809	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,824.00000	2,553	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			747.00000	848	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,573.00000	2,316	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			896.00000	1,011	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,513.00000	2,259	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			936.00000	1,054	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,454.00000	2,204	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			977.00000	1,098	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,425.00000	2,176	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			998.00000	1,121	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,310.00000	2,069	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,084.00000	1,214	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			2,200.00000	1,966	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,174.00000	1,311	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,147.00000	1,916	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,220.00000	1,360	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2,094.00000	1,867	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,267.00000	1,411	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2,043.00000	1,822	37.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,316.00000	1,466	37.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,339.00000	2,095	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,062.00000	1,190	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,283.00000	2,043	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,106.00000	1,237	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2,227.00000	1,991	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,151.00000	1,286	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,147.00000	1,916	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,220.00000	1,360	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,283.00000	2,043	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,106.00000	1,237	37.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Call			2,120.00000	1,891	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,244.00000	1,386	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2,068.00000	1,843	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,291.00000	1,437	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2,017.00000	1,801	37.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,340.00000	1,495	37.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,967.00000	1,760	37.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,390.00000	1,555	37.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,809.00000	1,626	38.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,582.00000	1,770	38.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,770.00000	1,590	38.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,643.00000	1,834	38.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,731.00000	1,555	38.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,705.00000	1,899	38.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,694.00000	1,518	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,767.00000	1,962	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,623.00000	1,439	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,896.00000	2,084	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,589.00000	1,401	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,962.00000	2,146	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,552.00000	1,364	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,025.00000	2,209	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,513.00000	1,328	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,086.00000	2,273	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,918.00000	1,720	37.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,441.00000	1,615	37.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,870.00000	1,682	37.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,493.00000	1,676	37.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,750.00000	1,572	38.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,674.00000	1,867	38.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,676.00000	1,498	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,799.00000	1,992	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,789.00000	1,608	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,612.00000	1,802	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,750.00000	1,572	38.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,674.00000	1,867	38.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,676.00000	1,498	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,799.00000	1,992	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,606.00000	1,420	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,929.00000	2,115	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,532.00000	1,346	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,055.00000	2,241	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			1,493.00000	1,311	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,116.00000	2,305	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,418.00000	1,241	38.55	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	15.30	Put			2,241.00000	2,436	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			1,381.00000	1,208	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,304.00000	2,503	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			1,345.00000	1,176	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,369.00000	2,570	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			1,310.00000	1,144	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,434.00000	2,638	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,606.00000	1,420	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,929.00000	2,115	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,572.00000	1,383	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,995.00000	2,177	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,418.00000	1,241	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,241.00000	2,436	38.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,870.00000	1,682	37.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,493.00000	1,676	37.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	1,801	37.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			0.00000	1,495	37.58	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.15300		264.53000		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			6,592.00000	23,171	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			11,292.00000	1,641	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.21600		272.51400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			283.40900		280.87000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.47800		112.64600		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			116.75500		115.89900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			120.11500		119.23400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.23800		266.78350		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			4.00000	95	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			72,169.00000	47,715	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.01400		274.48800		0.00	2,770,140.00	1	275.00
GOVI On 07/05/2009 jGovi			284.98700		282.38650		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.18800		329.17400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.06200		338.78400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.86800		355.99300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.95100		11.23500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.61100		9.93700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.85900		9.12100		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
J201 On 22/12/2014 jSwap			9.83400		10.13900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.43100		9.75800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.45100		9.75400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.33800		9.63400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.35800		12.37500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.39600		12.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.77700		12.02000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.20100		11.53500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.50600		10.82800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.93700		10.33000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.55600		10.87600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.14200		10.51100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.79200		10.17800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.96900		10.15500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.44100		9.77500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.26800		9.60700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.58100		9.76200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.04600		9.36800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.92500		9.24800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79700		11.79700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.88200		11.87100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.11600		12.09600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.11000		252.95800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.50700		260.26200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			271.09100		267.75200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.10000		10.45000		3.00	0.00	0	3,524.00
R153 On 06/11/2008 Bond Future	9.25	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,007.00000	1,427	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			2,859.00000	2,279	3.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	0	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			2,432.00000	1,852	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.89300		10.30100		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			496.00000	770	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			930.00000	615	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			9.66800		10.16000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,044.00000	1,296	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2,166.00000	1,813	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.33800		9.50800		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	9.50	Call			694.00000	1,230	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			739.00000	322	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call			2,757.00000	3,666	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			55.00000	11	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			4,053.00000	4,998	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			9.00000	1	9.20	0.00	0	600.00
R157 On 06/11/2008 Bond Future	8.75	Call			5.00000	16	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			4,331.00000	3,389	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.23700		9.41600		8.80	252,394.40	2	5,095.00
R157 On 05/02/2009 Bond Future	9.50	Call			2,569.00000	3,119	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			2,114.00000	1,685	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			4,242.00000	4,954	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,122.00000	854	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,908.00000	2,367	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,815.00000	2,296	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			936.00000	1,220	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			4,631.00000	3,936	8.75	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.13500		9.32400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,297.00000	2,741	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			4,030.00000	3,467	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.98900		9.18900		0.00	0.00	0	4,917.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,857.00000	4,930	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.90000		9.10500		0.00	23,704,092.60	205	2,730.00
R186 On 05/02/2009 Bond Future	9.25	Call			1,996.00000	3,551	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			623.00000	194	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.81700		9.02700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			1,567.00000	2,741	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,826.00000	959	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.32800		12.37600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			41.00000	35	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,110.00000	1,089	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
R196 On 05/02/2009 Bond Future			11.74800		11.87200		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			58.00000	52	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.01700		12.37200		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			35.00000	56	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			440.00000	357	0.56	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.47300		9.64300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			4,053.00000	3,298	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.33000		9.50800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			567.00000	866	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,690.00000	1,216	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.19000		9.37900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			1,204.00000	1,594	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,750.00000	1,339	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.33700		9.50700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			5,876.00000	4,916	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.22700		9.40300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			648.00000	1,085	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,502.00000	955	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.11800		9.30100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			711.00000	1,089	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			2,384.00000	1,749	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.33800		9.50700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,308.00000	5,288	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.23500		9.41000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			567.00000	1,019	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,526.00000	928	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.13800		9.32000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			633.00000	1,013	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,552.00000	1,847	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.48100		9.65100		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,523.00000	5,876	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.31800		9.49800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			587.00000	856	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,505.00000	1,109	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.16400		9.35500		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
R206 On 07/05/2009 Bond Future	9.00	Call			845.00000	1,116	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			2,120.00000	1,708	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.30800		9.47800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,253.00000	5,208	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.21100		9.38600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			552.00000	1,034	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,384.00000	794	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.12300		9.30400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			570.00000	954	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,438.00000	1,716	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.26300		9.43200		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			4,412.00000	3,348	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.15900		9.33200		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			45.00000	133	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			3,795.00000	2,792	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.08200		9.25400		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			231.00000	442	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,459.00000	2,587	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.58100		8.78100		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,143.00000	7,502	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.50400		8.70700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,447.00000	4,031	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			119.00000	17	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.43000		8.63700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			3,094.00000	4,689	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			195.00000	49	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.72900		263.28600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			273.40300		270.88900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			281.27200		278.68400		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.72100		6.71630		49.08	336,050.00	50	6,363.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			561.00000	471	49.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			545.00000	450	49.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			483.00000	394	50.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			667.00000	573	50.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			292.00000	213	51.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.50	Put			1,076.00000	992	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			267.00000	190	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,150.00000	1,069	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			335.00000	252	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			969.00000	881	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			382.00000	297	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			866.00000	776	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			432.00000	345	51.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			766.00000	674	51.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			466.00000	377	50.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			699.00000	606	50.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			625.00000	538	48.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			459.00000	367	48.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			721.00000	639	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			355.00000	268	46.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			777.00000	699	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			311.00000	228	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			839.00000	765	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			273.00000	194	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			671.00000	586	47.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			405.00000	315	47.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			808.00000	731	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			292.00000	210	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			671.00000	586	47.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			405.00000	315	47.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			582.00000	493	48.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			516.00000	422	48.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			582.00000	493	48.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			516.00000	422	48.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			521.00000	431	49.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			604.00000	510	49.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			502.00000	412	49.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			635.00000	541	49.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			625.00000	538	48.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			459.00000	367	48.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			604.00000	515	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			487.00000	394	48.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			748.00000	667	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			331.00000	246	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			696.00000	612	47.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			379.00000	291	47.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			648.00000	561	47.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			431.00000	340	47.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			483.00000	394	50.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			667.00000	573	50.22	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	7.00	Call			449.00000	361	50.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			732.00000	640	50.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			541.00000	451	49.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			574.00000	480	49.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			432.00000	345	51.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			766.00000	674	51.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			399.00000	313	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			833.00000	742	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			366.00000	282	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			900.00000	811	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			466.00000	377	50.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			699.00000	606	50.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			399.00000	313	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			833.00000	742	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			696.00000	612	47.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			379.00000	291	47.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			417.00000	330	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			800.00000	709	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			872.00000	799	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			255.00000	178	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			938.00000	870	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			222.00000	149	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			748.00000	667	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			331.00000	246	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			521.00000	431	49.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			604.00000	510	49.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,080.00000	1,023	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			164.00000	102	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			1,008.00000	945	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			191.00000	124	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,118.00000	1,063	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			151.00000	92	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,044.00000	984	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			177.00000	113	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			973.00000	907	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			206.00000	136	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			905.00000	834	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			238.00000	163	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			839.00000	765	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			273.00000	194	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			905.00000	834	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			238.00000	163	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			973.00000	907	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			206.00000	136	46.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			306.00000	226	51.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.45	Put			1,040.00000	955	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			279.00000	201	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,113.00000	1,030	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			306.00000	226	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			1,040.00000	955	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			279.00000	201	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,113.00000	1,030	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			255.00000	179	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,188.00000	1,108	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			232.00000	159	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,266.00000	1,188	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			382.00000	297	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			866.00000	776	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			350.00000	267	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			934.00000	846	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			320.00000	239	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			1,004.00000	918	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			243.00000	169	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,227.00000	1,148	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			221.00000	150	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,305.00000	1,229	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			201.00000	133	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,385.00000	1,312	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			182.00000	118	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,466.00000	1,397	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			320.00000	239	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			1,004.00000	918	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			243.00000	169	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,227.00000	1,148	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			201.00000	133	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,385.00000	1,312	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			350.00000	267	51.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			934.00000	846	51.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.84700		6.86600		33.55	7,627,558.00	1,114	1,586.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			709.00000	563	33.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			693.00000	566	33.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			635.00000	493	34.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			819.00000	696	34.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			439.00000	308	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,223.00000	1,111	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			396.00000	270	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,330.00000	1,223	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			485.00000	351	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,119.00000	1,004	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			553.00000	415	35.43	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	7.30	Put			987.00000	868	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			602.00000	461	34.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			886.00000	764	34.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			618.00000	477	34.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			852.00000	730	34.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			769.00000	624	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			603.00000	477	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			874.00000	735	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			458.00000	338	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			931.00000	795	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			415.00000	298	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			990.00000	858	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			374.00000	261	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			830.00000	688	31.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			514.00000	391	31.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			960.00000	826	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			394.00000	279	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			830.00000	688	31.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			514.00000	391	31.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			749.00000	603	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			633.00000	506	33.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			689.00000	544	33.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			723.00000	597	33.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			671.00000	526	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			755.00000	629	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			653.00000	509	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			787.00000	662	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			769.00000	624	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			603.00000	477	32.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			809.00000	666	32.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			543.00000	419	32.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			789.00000	645	32.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			573.00000	448	32.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			902.00000	765	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			436.00000	318	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			852.00000	711	31.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			486.00000	364	31.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			729.00000	583	33.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			663.00000	536	33.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			689.00000	544	33.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			723.00000	597	33.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			874.00000	735	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			458.00000	338	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			635.00000	493	34.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			819.00000	696	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,021.00000	891	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			355.00000	244	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			902.00000	765	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			436.00000	318	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			602.00000	461	34.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			886.00000	764	34.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			586.00000	447	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			920.00000	800	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			553.00000	415	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			987.00000	868	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			518.00000	382	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			1,052.00000	935	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			571.00000	433	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			955.00000	836	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			535.00000	398	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			1,019.00000	901	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			729.00000	583	33.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			663.00000	536	33.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			789.00000	645	32.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			573.00000	448	32.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			671.00000	526	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			755.00000	629	34.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,083.00000	958	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			317.00000	211	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,021.00000	891	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			355.00000	244	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,217.00000	1,103	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			251.00000	156	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,149.00000	1,029	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			283.00000	182	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,183.00000	1,066	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			267.00000	169	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,116.00000	993	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			300.00000	196	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,052.00000	924	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			336.00000	227	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,052.00000	924	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			336.00000	227	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			586.00000	447	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			920.00000	800	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			518.00000	382	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			1,052.00000	935	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			501.00000	366	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,085.00000	969	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			469.00000	336	35.43	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	7.55	Put			1,153.00000	1,039	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			454.00000	322	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,188.00000	1,075	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			424.00000	295	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,258.00000	1,148	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			370.00000	247	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,404.00000	1,300	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			370.00000	247	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,404.00000	1,300	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			345.00000	226	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,479.00000	1,379	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			322.00000	206	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,556.00000	1,459	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			300.00000	188	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,634.00000	1,541	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			410.00000	283	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,294.00000	1,186	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			383.00000	259	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,367.00000	1,262	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			358.00000	236	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,442.00000	1,339	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			334.00000	216	35.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,518.00000	1,419	35.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.95980		6.99330		30.58	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			790.00000	654	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			797.00000	694	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			737.00000	603	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			893.00000	793	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			524.00000	397	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,331.00000	1,237	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			495.00000	369	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,401.00000	1,310	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			588.00000	457	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,194.00000	1,097	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			658.00000	524	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,065.00000	964	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			704.00000	571	31.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			960.00000	862	31.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			720.00000	587	31.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			927.00000	827	31.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			869.00000	732	30.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			675.00000	572	30.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			971.00000	835	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			528.00000	425	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,027.00000	892	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put			484.00000	382	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,055.00000	922	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			462.00000	362	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			925.00000	792	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			581.00000	482	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,055.00000	922	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			462.00000	362	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			925.00000	792	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			581.00000	482	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			848.00000	711	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			705.00000	601	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			809.00000	672	30.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			765.00000	663	30.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			772.00000	636	30.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			828.00000	726	30.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			754.00000	619	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			861.00000	759	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			905.00000	772	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			612.00000	512	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			999.00000	863	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			506.00000	403	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			945.00000	813	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			551.00000	453	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			828.00000	691	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			735.00000	632	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,114.00000	983	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			421.00000	324	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			828.00000	691	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			735.00000	632	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			905.00000	772	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			612.00000	512	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			720.00000	587	31.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			927.00000	827	31.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			688.00000	556	31.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			995.00000	897	31.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			658.00000	524	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,065.00000	964	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			622.00000	489	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,129.00000	1,030	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			887.00000	753	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			644.00000	543	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			848.00000	711	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			705.00000	601	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			737.00000	603	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			893.00000	793	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.35	Call			673.00000	542	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,029.00000	932	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			640.00000	507	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,096.00000	997	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,175.00000	1,048	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			382.00000	288	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,304.00000	1,184	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			311.00000	224	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,238.00000	1,114	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			345.00000	255	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,175.00000	1,048	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			382.00000	288	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,114.00000	983	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			421.00000	324	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			869.00000	732	30.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			675.00000	572	30.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,271.00000	1,149	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			328.00000	239	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,206.00000	1,081	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			363.00000	271	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,144.00000	1,015	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			401.00000	305	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,084.00000	952	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			441.00000	343	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,206.00000	1,081	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			363.00000	271	28.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			605.00000	473	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,161.00000	1,063	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			571.00000	441	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,228.00000	1,131	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			688.00000	556	31.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			995.00000	897	31.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			555.00000	426	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,262.00000	1,166	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			555.00000	426	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,262.00000	1,166	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			524.00000	397	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,331.00000	1,237	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			495.00000	369	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,401.00000	1,310	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			467.00000	344	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,473.00000	1,384	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			440.00000	320	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,547.00000	1,460	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			415.00000	297	32.10	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	8.20	Put		1,621.00000	1,537	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		391.00000	276	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,697.00000	1,616	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		415.00000	297	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,621.00000	1,537	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		772.00000	636	30.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		828.00000	726	30.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		605.00000	473	32.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,161.00000	1,063	32.10	0.00	0	0.00

Total for Derivatives:							1,199,766,605.10	62,005	566,841.00
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Grand Total:							1,199,766,605.10	62,005	566,841.00
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