



# Daily MTM Report

Daily summary for 10/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.32500		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.01000		9.10000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.53000		8.62000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.24000		8.32000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.33900		10.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.66500		8.75000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.54000		8.63000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.54000		8.63000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.67000		8.76000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.52000		8.61000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.48100		8.61000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.86000	7.94500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.05050		10.22930		45.16	121,178,878.50	12,057	146,045.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			540.00000	456	45.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			561.00000	656	45.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			678.00000	577	44.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			399.00000	477	44.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			759.00000	649	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			329.00000	399	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			678.00000	577	44.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			399.00000	477	44.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			606.00000	513	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			476.00000	562	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			606.00000	513	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			476.00000	562	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			344.00000	286	48.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			964.00000	1,085	48.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			731.00000	625	44.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			352.00000	424	44.12	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			520.00000	439	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			591.00000	688	46.16	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			285.00000	235	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,156.00000	1,285	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			265.00000	218	50.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,235.00000	1,367	50.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			447.00000	375	47.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			718.00000	824	47.16	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			246.00000	202	51.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,316.00000	1,451	51.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			212.00000	173	51.97	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			370.00000	309	48.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			891.00000	1,008	48.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,483.00000	1,623	51.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			501.00000	422	46.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			622.00000	721	46.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,552.00000	2,375	52.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			22.00000	24	52.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.80	Call			357.00000	297	48.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			927.00000	1,046	48.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			877.00000	757	43.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			248.00000	306	43.08	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			909.00000	786	42.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			229.00000	285	42.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,239.00000	1,089	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			110.00000	139	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,010.00000	878	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			181.00000	227	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,084.00000	945	41.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			154.00000	194	41.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			941.00000	816	42.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			212.00000	265	42.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,160.00000	1,015	41.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			131.00000	165	41.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,010.00000	878	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			181.00000	227	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,320.00000	1,166	41.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			91.00000	116	41.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,279.00000	1,127	41.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			100.00000	127	41.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,675.00000	1,501	40.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			46.00000	50	40.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,447.00000	1,287	40.92	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			68.00000	86	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,820.00000	1,645	42.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			41.00000	45	42.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,869.00000	1,693	43.21	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			40.00000	43	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,917.00000	1,742	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			38.00000	41	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,015.00000	1,839	45.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			36.00000	38	45.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,966.00000	1,790	44.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			37.00000	40	44.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,161.00000	1,985	47.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			32.00000	34	47.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,259.00000	2,082	48.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			30.00000	32	48.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,772.00000	1,597	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			42.00000	46	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,357.00000	2,180	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			27.00000	30	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,161.00000	1,985	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.10	Put			32.00000	34	47.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,064.00000	1,887	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	37	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,579.00000	1,413	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			49.00000	63	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,064.00000	1,887	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	37	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,675.00000	1,501	40.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			46.00000	50	40.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,490.00000	1,328	40.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			61.00000	78	40.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,454.00000	2,278	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			25.00000	27	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,357.00000	2,180	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			27.00000	30	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,966.00000	1,790	44.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			37.00000	40	44.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,405.00000	2,229	51.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			26.00000	29	51.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,308.00000	2,131	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			29.00000	31	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,210.00000	2,034	48.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			31.00000	33	48.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,112.00000	1,936	46.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			33.00000	36	46.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,723.00000	1,549	41.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			44.00000	48	41.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,627.00000	1,457	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			47.00000	56	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,404.00000	1,246	41.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			75.00000	95	41.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,579.00000	1,413	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			49.00000	63	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,490.00000	1,328	40.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			61.00000	78	40.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,534.00000	1,371	40.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			55.00000	70	40.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,447.00000	1,287	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			68.00000	86	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,362.00000	1,206	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			83.00000	105	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,199.00000	1,052	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			120.00000	151	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,121.00000	980	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			142.00000	179	41.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,047.00000	910	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			167.00000	210	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			975.00000	846	42.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			196.00000	246	42.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,239.00000	1,089	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			110.00000	139	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,160.00000	1,015	41.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			131.00000	165	41.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			759.00000	649	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			329.00000	399	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			653.00000	555	44.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			424.00000	505	44.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			561.00000	474	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			532.00000	624	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,869.00000	1,693	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			40.00000	43	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			816.00000	701	43.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			287.00000	351	43.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			704.00000	601	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			375.00000	450	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			816.00000	701	43.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			287.00000	351	43.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,084.00000	945	41.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			154.00000	194	41.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			787.00000	675	43.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			308.00000	374	43.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			583.00000	493	45.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			503.00000	593	45.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			307.00000	254	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,078.00000	1,204	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			147.00000	117	53.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,917.00000	2,067	53.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			101.00000	79	55.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,372.00000	2,528	55.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			255.00000	210	50.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,276.00000	1,409	50.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			177.00000	143	52.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,698.00000	1,842	52.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			122.00000	97	54.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,143.00000	2,296	54.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,047.00000	910	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			167.00000	210	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			501.00000	422	46.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			622.00000	721	46.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			237.00000	194	51.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,358.00000	1,494	51.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			164.00000	132	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,785.00000	1,932	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			113.00000	90	55.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,234.00000	2,389	55.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			82.00000	63	55.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,603.00000	2,762	55.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			431.00000	361	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			751.00000	860	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			141.00000	113	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,962.00000	2,113	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			79.00000	60	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,650.00000	2,810	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			40.00000	29	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,361.00000	3,528	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			19.00000	13	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,089.00000	4,262	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,362.00000	1,206	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			83.00000	105	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			465.00000	390	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			685.00000	789	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			152.00000	122	53.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,873.00000	2,022	53.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			86.00000	66	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,557.00000	2,715	55.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			45.00000	32	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,265.00000	3,431	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			21.00000	14	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,991.00000	4,163	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			93.00000	72	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,464.00000	2,621	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			49.00000	35	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,170.00000	3,335	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			23.00000	16	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,894.00000	4,065	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			198.00000	161	52.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,568.00000	1,710	52.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			62.00000	46	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,933.00000	3,095	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			30.00000	21	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,650.00000	3,820	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,140.00000	2,963	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			10.00000	13	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,287.00000	3,110	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			7.00000	9	58.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.70	Call		385.00000	321	48.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put		855.00000	970	48.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call		220.00000	180	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put		1,441.00000	1,580	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call		127.00000	101	54.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put		2,097.00000	2,250	54.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call		70.00000	52	56.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put		2,791.00000	2,952	56.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call		3,434.00000	3,257	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put		5.00000	6	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call		2,698.00000	2,521	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put		19.00000	21	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call		3,238.00000	3,061	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put		8.00000	10	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call		2,503.00000	2,326	52.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put		23.00000	26	52.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call		67.00000	50	56.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put		2,838.00000	3,000	56.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call		0.00000	2,865	57.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put		0.00000	14	57.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call		0.00000	2,131	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put		0.00000	31	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call		0.00000	846	42.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put		0.00000	246	42.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call		0.00000	474	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put		0.00000	624	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call		0.00000	264	49.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put		0.00000	1,164	49.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call		0.00000	149	52.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put		0.00000	1,798	52.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call		0.00000	82	55.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put		0.00000	2,482	55.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call		0.00000	41	56.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put		0.00000	3,191	56.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.28920	10.47340		35.09	0.00	0	16,529.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		864.00000	783	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		841.00000	944	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		968.00000	880	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		695.00000	791	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		1,038.00000	943	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		614.00000	704	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		968.00000	880	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		695.00000	791	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		926.00000	840	35.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		753.00000	851	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.35	Call			905.00000	820	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			782.00000	881	35.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			632.00000	557	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,258.00000	1,368	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			533.00000	468	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,460.00000	1,578	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			518.00000	454	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,495.00000	1,615	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			475.00000	415	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,601.00000	1,725	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			668.00000	590	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,194.00000	1,301	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			807.00000	731	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			934.00000	1,042	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,636.00000	2,465	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			62.00000	76	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			754.00000	680	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,031.00000	1,140	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,210.00000	1,090	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			486.00000	551	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,502.00000	1,366	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			328.00000	377	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,367.00000	1,238	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			394.00000	449	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,240.00000	1,119	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			467.00000	530	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,433.00000	1,301	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			360.00000	412	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,303.00000	1,178	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			429.00000	488	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,572.00000	1,433	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			298.00000	344	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,910.00000	1,758	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			187.00000	219	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,871.00000	1,720	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			197.00000	231	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,030.00000	1,875	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			157.00000	185	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,030.00000	1,875	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			157.00000	185	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,071.00000	1,914	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			148.00000	175	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,197.00000	2,036	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			123.00000	147	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,154.00000	1,995	33.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.45	Put			131.00000	156	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,113.00000	1,954	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			139.00000	165	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,282.00000	2,119	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			108.00000	130	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,071.00000	1,914	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			148.00000	175	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,501.00000	2,333	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			77.00000	93	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,412.00000	2,246	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			89.00000	107	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,325.00000	2,161	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			102.00000	122	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,239.00000	2,077	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			116.00000	138	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,990.00000	1,835	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			167.00000	196	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,832.00000	1,683	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			208.00000	243	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,239.00000	2,077	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			116.00000	138	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,154.00000	1,995	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			131.00000	156	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,832.00000	1,683	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			208.00000	243	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,755.00000	1,609	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			232.00000	270	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,545.00000	2,376	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			72.00000	87	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,456.00000	2,289	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			83.00000	100	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,368.00000	2,203	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			95.00000	114	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,950.00000	1,797	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			176.00000	207	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,456.00000	2,289	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			83.00000	100	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,368.00000	2,203	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			95.00000	114	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,950.00000	1,797	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			176.00000	207	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,871.00000	1,720	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			197.00000	231	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,793.00000	1,646	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			220.00000	256	33.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,501.00000	2,333	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			77.00000	93	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,412.00000	2,246	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			89.00000	107	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,990.00000	1,835	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			167.00000	196	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,282.00000	2,119	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			108.00000	130	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,718.00000	1,573	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			244.00000	284	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,644.00000	1,502	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			270.00000	313	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,572.00000	1,433	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			298.00000	344	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,644.00000	1,502	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			270.00000	313	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,433.00000	1,301	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			360.00000	412	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,303.00000	1,178	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			429.00000	488	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,240.00000	1,119	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			467.00000	530	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,793.00000	1,646	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			220.00000	256	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,502.00000	1,366	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			328.00000	377	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,180.00000	1,062	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			507.00000	573	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,122.00000	1,007	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			548.00000	618	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,065.00000	964	34.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			592.00000	674	34.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,180.00000	1,062	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			507.00000	573	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,122.00000	1,007	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			548.00000	618	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,011.00000	923	34.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			637.00000	733	34.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,467.00000	1,334	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			344.00000	394	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,400.00000	1,270	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			376.00000	430	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,335.00000	1,208	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			411.00000	469	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,271.00000	1,148	33.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.65	Put			448.00000	509	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,150.00000	1,034	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			527.00000	595	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,093.00000	985	33.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			570.00000	646	33.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,038.00000	943	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			614.00000	704	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			989.00000	901	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			666.00000	762	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			826.00000	748	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			902.00000	1,009	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			789.00000	715	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			966.00000	1,076	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			721.00000	643	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,098.00000	1,203	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			686.00000	607	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,163.00000	1,268	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			650.00000	574	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,226.00000	1,334	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			614.00000	541	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,291.00000	1,402	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			989.00000	901	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			666.00000	762	34.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			947.00000	860	34.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			724.00000	821	34.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			826.00000	748	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			902.00000	1,009	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			789.00000	715	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			966.00000	1,076	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			926.00000	840	35.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			753.00000	851	35.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			884.00000	802	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			811.00000	912	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			845.00000	765	35.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			871.00000	976	35.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			771.00000	699	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			998.00000	1,109	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			737.00000	661	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,064.00000	1,172	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			705.00000	625	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,132.00000	1,236	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			737.00000	661	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,064.00000	1,172	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			597.00000	526	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,324.00000	1,437	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.30	Call			564.00000	496	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,391.00000	1,507	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			564.00000	496	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,391.00000	1,507	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			503.00000	440	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,530.00000	1,651	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			447.00000	390	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,674.00000	1,801	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			422.00000	367	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,748.00000	1,878	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			397.00000	345	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,824.00000	1,956	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			374.00000	324	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,900.00000	2,035	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			650.00000	574	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,226.00000	1,334	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			614.00000	541	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,291.00000	1,402	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			581.00000	511	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,357.00000	1,472	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			549.00000	482	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,425.00000	1,542	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			489.00000	427	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,565.00000	1,688	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			461.00000	402	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,637.00000	1,763	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			434.00000	378	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,711.00000	1,839	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			409.00000	356	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,786.00000	1,916	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			422.00000	367	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,748.00000	1,878	36.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,011.00000	923	34.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			637.00000	733	34.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			807.00000	731	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			934.00000	1,042	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			884.00000	802	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			811.00000	912	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.49840		10.68760		31.26	104,984.00	10	2,076.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,020.00000	927	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,032.00000	1,128	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,141.00000	1,038	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			854.00000	940	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,206.00000	1,099	30.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			769.00000	851	30.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,141.00000	1,038	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			854.00000	940	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,078.00000	981	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			941.00000	1,032	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,078.00000	981	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			941.00000	1,032	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			788.00000	699	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,451.00000	1,550	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			687.00000	605	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,650.00000	1,757	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			671.00000	591	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,684.00000	1,792	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			626.00000	549	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,788.00000	1,901	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			844.00000	750	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,356.00000	1,451	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			965.00000	877	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,128.00000	1,228	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,039.00000	944	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,001.00000	1,096	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			931.00000	841	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,193.00000	1,293	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,371.00000	1,239	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			634.00000	691	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,647.00000	1,503	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			460.00000	504	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,521.00000	1,381	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			533.00000	583	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,400.00000	1,267	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			613.00000	668	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,583.00000	1,441	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			496.00000	543	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,460.00000	1,323	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			572.00000	625	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,713.00000	1,566	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			426.00000	467	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,030.00000	1,872	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	323	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,030.00000	1,872	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			293.00000	323	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,143.00000	1,981	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			255.00000	283	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,181.00000	2,019	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			244.00000	270	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,220.00000	2,056	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.70	Put			232.00000	258	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,299.00000	2,133	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			211.00000	234	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,259.00000	2,094	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			222.00000	246	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,419.00000	2,250	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			181.00000	202	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,259.00000	2,094	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			222.00000	246	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,105.00000	1,944	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			267.00000	296	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,584.00000	2,412	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			147.00000	164	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,501.00000	2,331	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			163.00000	182	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,338.00000	2,172	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			201.00000	223	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,957.00000	1,801	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			319.00000	353	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,885.00000	1,732	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			348.00000	383	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,543.00000	2,371	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			155.00000	173	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,460.00000	2,290	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			172.00000	192	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,379.00000	2,211	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			191.00000	212	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,067.00000	1,908	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	310	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,993.00000	1,836	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			306.00000	338	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,921.00000	1,766	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			333.00000	368	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,755.00000	2,580	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			117.00000	131	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,669.00000	2,495	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			131.00000	147	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,338.00000	2,172	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			201.00000	223	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,419.00000	2,250	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			181.00000	202	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,627.00000	2,454	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			139.00000	155	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,460.00000	2,290	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			172.00000	192	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,067.00000	1,908	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			280.00000	310	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,299.00000	2,133	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			211.00000	234	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,220.00000	2,056	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			232.00000	258	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,143.00000	1,981	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			255.00000	283	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,921.00000	1,766	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			333.00000	368	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,850.00000	1,698	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			363.00000	399	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,781.00000	1,631	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			393.00000	432	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,850.00000	1,698	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			363.00000	399	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,521.00000	1,381	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			533.00000	583	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,583.00000	1,441	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			496.00000	543	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,343.00000	1,212	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			655.00000	714	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,287.00000	1,159	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			699.00000	761	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,233.00000	1,120	30.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			745.00000	821	30.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,781.00000	1,631	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			393.00000	432	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,460.00000	1,323	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			572.00000	625	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,287.00000	1,159	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			699.00000	761	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,180.00000	1,079	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			793.00000	881	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,713.00000	1,566	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			426.00000	467	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,400.00000	1,267	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			613.00000	668	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,615.00000	1,472	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			477.00000	523	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,552.00000	1,411	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			514.00000	562	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,490.00000	1,352	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			552.00000	603	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,430.00000	1,295	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.85	Put			592.00000	646	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,315.00000	1,185	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			677.00000	737	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,260.00000	1,139	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			722.00000	791	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,161.00000	1,059	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			823.00000	910	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,001.00000	910	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,064.00000	1,161	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			898.00000	804	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,260.00000	1,355	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			863.00000	767	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,325.00000	1,419	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			825.00000	732	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,387.00000	1,484	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,180.00000	1,079	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			793.00000	881	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,099.00000	999	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			911.00000	1,001	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,058.00000	962	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			971.00000	1,064	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			983.00000	893	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,095.00000	1,195	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			948.00000	861	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,160.00000	1,262	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			914.00000	822	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,226.00000	1,324	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			882.00000	785	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,294.00000	1,387	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,058.00000	962	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			971.00000	1,064	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			983.00000	893	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,095.00000	1,195	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			948.00000	861	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,160.00000	1,262	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			882.00000	785	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,294.00000	1,387	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			806.00000	715	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,419.00000	1,517	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			771.00000	682	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,483.00000	1,584	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			736.00000	651	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,549.00000	1,652	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			703.00000	620	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,616.00000	1,722	32.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.45	Call			753.00000	666	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,516.00000	1,618	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			720.00000	635	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,582.00000	1,687	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			656.00000	577	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,718.00000	1,828	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			597.00000	523	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,859.00000	1,974	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			569.00000	497	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,932.00000	2,049	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			543.00000	473	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,005.00000	2,125	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			517.00000	450	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,080.00000	2,202	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			641.00000	563	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,753.00000	1,864	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			611.00000	536	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,824.00000	1,937	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			583.00000	510	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,895.00000	2,012	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			556.00000	485	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,968.00000	2,087	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			720.00000	635	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,582.00000	1,687	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			569.00000	497	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,932.00000	2,049	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			863.00000	767	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,325.00000	1,419	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,260.00000	1,139	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			722.00000	791	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,161.00000	1,059	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			823.00000	910	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,120.00000	1,019	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			882.00000	970	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,039.00000	944	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,001.00000	1,096	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			965.00000	877	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,128.00000	1,228	32.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,315.00000	1,185	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			677.00000	737	30.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.71870		16.07720		43.69	125,749.60	8	2,708.00
£ / R On 12/12/2008 Currency Future	16.10	Call			859.00000	665	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			882.00000	1,046	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			991.00000	778	43.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.80	Put			714.00000	859	43.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,066.00000	841	43.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			639.00000	772	43.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			968.00000	758	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			741.00000	889	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			838.00000	645	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			911.00000	1,076	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			707.00000	518	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,130.00000	1,299	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			724.00000	535	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,097.00000	1,266	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			561.00000	398	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,383.00000	1,579	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			497.00000	347	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,520.00000	1,728	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			351.00000	233	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,924.00000	2,164	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			234.00000	147	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,407.00000	2,678	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			210.00000	130	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,533.00000	2,811	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			251.00000	159	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,323.00000	2,590	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			339.00000	224	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,962.00000	2,206	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			339.00000	224	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,962.00000	2,206	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			259.00000	165	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,282.00000	2,546	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			649.00000	470	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,222.00000	1,401	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			923.00000	719	44.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			796.00000	950	44.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			818.00000	626	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			941.00000	1,107	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			859.00000	665	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			882.00000	1,046	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			946.00000	738	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			768.00000	919	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,039.00000	819	43.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			661.00000	801	43.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,335.00000	1,061	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			458.00000	542	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,400.00000	1,120	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			423.00000	501	42.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.95	Call			1,501.00000	1,213	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			374.00000	444	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,367.00000	1,090	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			440.00000	522	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,303.00000	1,032	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			476.00000	564	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,211.00000	954	42.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			534.00000	636	42.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,535.00000	1,244	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			358.00000	426	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,606.00000	1,310	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			328.00000	391	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,467.00000	1,181	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			390.00000	463	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,642.00000	1,343	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			314.00000	374	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,752.00000	1,446	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			274.00000	327	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,943.00000	1,627	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			216.00000	258	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,865.00000	1,553	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			238.00000	284	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,789.00000	1,481	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			262.00000	312	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,714.00000	1,411	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			287.00000	342	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,570.00000	1,277	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			343.00000	408	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,433.00000	1,150	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			406.00000	482	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,678.00000	1,377	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			301.00000	358	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,400.00000	1,120	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			423.00000	501	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,272.00000	1,004	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			495.00000	585	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,241.00000	979	42.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			514.00000	610	42.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,181.00000	931	42.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			554.00000	662	42.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,122.00000	885	43.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			595.00000	716	43.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,904.00000	1,590	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			227.00000	271	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,827.00000	1,517	42.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.50	Put			250.00000	298	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,752.00000	1,446	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			274.00000	327	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,151.00000	907	43.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			574.00000	689	43.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,094.00000	863	43.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			617.00000	744	43.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,066.00000	841	43.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			639.00000	772	43.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,606.00000	1,310	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			328.00000	391	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,272.00000	1,004	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			495.00000	585	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,789.00000	1,481	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			262.00000	312	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,714.00000	1,411	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			287.00000	342	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,433.00000	1,150	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			406.00000	482	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,367.00000	1,090	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			440.00000	522	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,535.00000	1,244	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			358.00000	426	42.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,211.00000	954	42.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			534.00000	636	42.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			991.00000	778	43.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			714.00000	859	43.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			902.00000	701	44.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			825.00000	982	44.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,094.00000	863	43.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			617.00000	744	43.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			946.00000	738	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			768.00000	919	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			779.00000	588	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,002.00000	1,169	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			946.00000	738	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			768.00000	919	44.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			818.00000	626	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			941.00000	1,107	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			742.00000	552	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,065.00000	1,234	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			742.00000	552	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,065.00000	1,234	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			668.00000	486	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,191.00000	1,367	44.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.55	Call			1,122.00000	885	43.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			595.00000	716	43.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,014.00000	798	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			687.00000	830	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			968.00000	758	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			741.00000	889	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			880.00000	683	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			853.00000	1,014	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			798.00000	607	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			971.00000	1,138	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			761.00000	570	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,033.00000	1,201	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			687.00000	502	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,160.00000	1,333	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			613.00000	440	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,285.00000	1,471	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			578.00000	411	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,350.00000	1,543	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			544.00000	384	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,417.00000	1,616	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			512.00000	359	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,485.00000	1,690	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			318.00000	208	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,041.00000	2,289	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			297.00000	193	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,120.00000	2,374	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			278.00000	179	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,201.00000	2,460	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			242.00000	153	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,365.00000	2,634	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			226.00000	141	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,449.00000	2,722	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			196.00000	120	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,619.00000	2,901	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			467.00000	323	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,590.00000	1,804	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			439.00000	301	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,662.00000	1,882	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			412.00000	280	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,735.00000	1,961	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			387.00000	260	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,809.00000	2,042	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			362.00000	242	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,885.00000	2,123	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			412.00000	280	44.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.40	Put			1,735.00000	1,961	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			362.00000	242	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,885.00000	2,123	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			297.00000	193	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,120.00000	2,374	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			259.00000	165	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,282.00000	2,546	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			328.00000	216	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,001.00000	2,248	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			307.00000	200	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,080.00000	2,332	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			287.00000	186	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,160.00000	2,417	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			268.00000	172	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,241.00000	2,503	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			218.00000	135	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,491.00000	2,767	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			203.00000	125	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,576.00000	2,856	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			189.00000	115	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,662.00000	2,946	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			242.00000	153	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,365.00000	2,634	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			226.00000	141	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,449.00000	2,722	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			210.00000	130	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,533.00000	2,811	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			182.00000	110	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,705.00000	2,992	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			170.00000	102	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,792.00000	3,083	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			158.00000	94	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,880.00000	3,175	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			307.00000	200	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,080.00000	2,332	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			268.00000	172	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,241.00000	2,503	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			218.00000	135	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,491.00000	2,767	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			189.00000	115	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,662.00000	2,946	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			176.00000	106	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,749.00000	3,037	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			453.00000	312	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,626.00000	1,843	44.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.35	Call			425.00000	290	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,698.00000	1,922	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			399.00000	270	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,772.00000	2,001	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			374.00000	251	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,847.00000	2,082	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			631.00000	455	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,253.00000	1,436	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			595.00000	426	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,318.00000	1,507	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			561.00000	398	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,383.00000	1,579	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			528.00000	371	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,451.00000	1,653	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			631.00000	455	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,253.00000	1,436	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			595.00000	426	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,318.00000	1,507	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			497.00000	347	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,520.00000	1,728	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			467.00000	323	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,590.00000	1,804	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			439.00000	301	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,662.00000	1,882	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			687.00000	502	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,160.00000	1,333	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			668.00000	486	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,191.00000	1,367	44.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,014.00000	798	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			687.00000	830	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			880.00000	683	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			853.00000	1,014	44.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.05200		16.41910		31.16	80,260.00	5	6,956.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,217.00000	1,040	31.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,198.00000	1,388	31.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,320.00000	1,130	31.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,051.00000	1,228	31.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,408.00000	1,209	30.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			939.00000	1,107	30.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,178.00000	1,006	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,259.00000	1,454	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,050.00000	872	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,481.00000	1,670	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,087.00000	908	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,418.00000	1,606	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.20	Call			914.00000	752	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,695.00000	1,900	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			809.00000	660	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,890.00000	2,108	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			642.00000	516	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,273.00000	2,514	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			493.00000	390	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,724.00000	2,988	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			461.00000	363	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,842.00000	3,111	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			527.00000	419	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,608.00000	2,867	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			670.00000	540	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,201.00000	2,438	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			539.00000	429	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,570.00000	2,827	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,010.00000	836	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,540.00000	1,734	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,300.00000	1,111	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,081.00000	1,259	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,340.00000	1,149	31.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,021.00000	1,197	31.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,141.00000	966	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,322.00000	1,514	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,382.00000	1,188	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			963.00000	1,136	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,660.00000	1,417	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			741.00000	865	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,720.00000	1,472	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			701.00000	820	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,844.00000	1,587	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			625.00000	735	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,750.00000	1,500	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			681.00000	798	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,720.00000	1,472	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			701.00000	820	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,690.00000	1,445	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			721.00000	843	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,602.00000	1,364	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			783.00000	912	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,876.00000	1,616	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			606.00000	714	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,940.00000	1,676	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			571.00000	674	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,973.00000	1,707	30.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.00	Put			554.00000	655	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,248.00000	1,964	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			429.00000	512	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,177.00000	1,897	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			458.00000	545	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,108.00000	1,832	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			489.00000	580	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,040.00000	1,769	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			521.00000	617	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,908.00000	1,646	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			589.00000	694	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,781.00000	1,529	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			662.00000	777	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,108.00000	1,832	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			489.00000	580	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,040.00000	1,769	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			521.00000	617	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,781.00000	1,529	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			662.00000	777	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,545.00000	1,312	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			826.00000	960	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,489.00000	1,271	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			870.00000	1,019	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,212.00000	1,930	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			443.00000	528	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,142.00000	1,865	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			473.00000	563	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,074.00000	1,800	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			505.00000	598	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,006.00000	1,737	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			537.00000	635	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,812.00000	1,557	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			643.00000	755	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,489.00000	1,271	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			870.00000	1,019	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,435.00000	1,229	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			916.00000	1,077	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,940.00000	1,676	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			571.00000	674	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,876.00000	1,616	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			606.00000	714	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,750.00000	1,500	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			681.00000	798	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,631.00000	1,390	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			762.00000	888	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Call			1,573.00000	1,337	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			804.00000	935	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,517.00000	1,291	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			848.00000	989	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,462.00000	1,250	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			893.00000	1,048	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,573.00000	1,337	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			804.00000	935	30.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,300.00000	1,111	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,081.00000	1,259	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,258.00000	1,075	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,139.00000	1,323	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,217.00000	1,040	31.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,198.00000	1,388	31.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,435.00000	1,229	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			916.00000	1,077	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,105.00000	927	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,386.00000	1,575	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,382.00000	1,188	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			963.00000	1,136	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,340.00000	1,149	31.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,021.00000	1,197	31.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,258.00000	1,075	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,139.00000	1,323	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,141.00000	966	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,322.00000	1,514	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,070.00000	890	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,451.00000	1,638	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,361.00000	1,168	31.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			992.00000	1,166	31.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,279.00000	1,093	31.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,110.00000	1,291	31.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,237.00000	1,057	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,168.00000	1,355	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,198.00000	1,023	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,229.00000	1,421	31.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,160.00000	986	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,290.00000	1,484	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,123.00000	946	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,354.00000	1,544	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,435.00000	1,229	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			916.00000	1,077	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			970.00000	802	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,601.00000	1,800	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			933.00000	768	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Put			1,664.00000	1,866	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			896.00000	736	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,727.00000	1,934	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			860.00000	705	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,791.00000	2,003	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			615.00000	493	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,346.00000	2,591	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			589.00000	471	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,420.00000	2,669	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			564.00000	449	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,495.00000	2,747	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			516.00000	409	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,647.00000	2,907	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			493.00000	390	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,724.00000	2,988	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			472.00000	372	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,803.00000	3,070	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			451.00000	354	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,882.00000	3,152	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			793.00000	646	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,924.00000	2,144	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			760.00000	618	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,991.00000	2,216	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			729.00000	591	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,060.00000	2,289	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			699.00000	565	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,130.00000	2,363	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			760.00000	618	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,991.00000	2,216	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			699.00000	565	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,130.00000	2,363	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			615.00000	493	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,346.00000	2,591	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			564.00000	449	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,495.00000	2,747	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			628.00000	504	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,309.00000	2,552	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			602.00000	482	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,383.00000	2,630	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			576.00000	460	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,457.00000	2,708	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			551.00000	439	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,532.00000	2,787	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			505.00000	399	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,685.00000	2,947	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.70	Call			482.00000	381	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,763.00000	3,029	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			441.00000	346	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,922.00000	3,194	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			539.00000	429	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,570.00000	2,827	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			451.00000	354	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,882.00000	3,152	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			431.00000	337	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,962.00000	3,235	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			411.00000	321	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,042.00000	3,319	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			393.00000	306	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,124.00000	3,404	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			375.00000	291	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,206.00000	3,489	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			516.00000	409	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,647.00000	2,907	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			431.00000	337	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,962.00000	3,235	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			411.00000	321	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,042.00000	3,319	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			776.00000	632	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,957.00000	2,180	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			745.00000	604	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,026.00000	2,252	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			714.00000	578	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,095.00000	2,326	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			685.00000	552	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,165.00000	2,400	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			656.00000	528	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,237.00000	2,476	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			951.00000	785	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,632.00000	1,833	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			878.00000	720	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,759.00000	1,968	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			843.00000	690	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,824.00000	2,038	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,070.00000	890	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,451.00000	1,638	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,029.00000	854	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,510.00000	1,702	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			990.00000	819	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,571.00000	1,767	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			951.00000	785	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Put			1,632.00000	1,833	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			776.00000	632	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,957.00000	2,180	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,237.00000	1,057	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,168.00000	1,355	31.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,050.00000	872	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,481.00000	1,670	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,029.00000	854	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,510.00000	1,702	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,517.00000	1,291	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			848.00000	989	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,462.00000	1,250	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			893.00000	1,048	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,361.00000	1,168	31.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			992.00000	1,166	31.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,160.00000	986	31.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,290.00000	1,484	31.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.35340		16.73770		28.28	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,446.00000	1,265	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,459.00000	1,661	28.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,566.00000	1,370	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,279.00000	1,467	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,651.00000	1,447	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,163.00000	1,343	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,427.00000	1,248	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,490.00000	1,695	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,300.00000	1,112	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,712.00000	1,908	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,338.00000	1,149	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,650.00000	1,846	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,162.00000	987	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			1,924.00000	2,134	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,053.00000	890	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,115.00000	2,336	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			860.00000	719	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,522.00000	2,766	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			697.00000	577	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,959.00000	3,223	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			661.00000	545	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,073.00000	3,342	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			748.00000	621	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,810.00000	3,068	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			875.00000	732	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,487.00000	2,729	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			905.00000	759	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.25	Put			2,417.00000	2,655	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			761.00000	633	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,774.00000	3,029	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,259.00000	1,075	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,771.00000	1,971	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,466.00000	1,281	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,428.00000	1,628	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,588.00000	1,389	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,250.00000	1,435	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,626.00000	1,427	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,188.00000	1,374	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,922.00000	1,676	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			934.00000	1,073	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,009.00000	1,757	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			872.00000	1,003	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,099.00000	1,840	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			811.00000	937	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,980.00000	1,730	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			892.00000	1,026	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,951.00000	1,703	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			913.00000	1,049	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,894.00000	1,650	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			956.00000	1,096	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,160.00000	1,897	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			772.00000	894	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,223.00000	1,955	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			735.00000	852	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,009.00000	1,757	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			872.00000	1,003	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,254.00000	1,985	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			717.00000	832	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,518.00000	2,232	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	679	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,450.00000	2,169	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			613.00000	715	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,384.00000	2,106	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			646.00000	753	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,318.00000	2,045	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			681.00000	792	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,191.00000	1,926	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			754.00000	873	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,129.00000	1,868	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			792.00000	915	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,069.00000	1,812	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			831.00000	959	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Call			2,518.00000	2,232	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	679	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,450.00000	2,169	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			613.00000	715	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,191.00000	1,926	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			754.00000	873	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,129.00000	1,868	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			792.00000	915	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,351.00000	2,076	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			663.00000	772	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,286.00000	2,015	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			699.00000	811	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,039.00000	1,784	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			851.00000	981	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,866.00000	1,624	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			978.00000	1,120	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,894.00000	1,650	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			956.00000	1,096	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,838.00000	1,598	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,000.00000	1,145	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,783.00000	1,548	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,045.00000	1,194	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,484.00000	2,201	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			596.00000	697	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,417.00000	2,137	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			629.00000	734	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,351.00000	2,076	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			663.00000	772	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,286.00000	2,015	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			699.00000	811	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,039.00000	1,784	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			851.00000	981	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,980.00000	1,730	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			892.00000	1,026	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,729.00000	1,508	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,092.00000	1,254	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,677.00000	1,467	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,139.00000	1,313	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,838.00000	1,598	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,000.00000	1,145	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,729.00000	1,508	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,092.00000	1,254	27.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,810.00000	1,573	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,022.00000	1,169	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,756.00000	1,528	27.75	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 12/06/2009 Currency Future	16.05	Put			1,068.00000	1,224	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,588.00000	1,389	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,250.00000	1,435	28.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,546.00000	1,352	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,308.00000	1,498	28.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,505.00000	1,316	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,367.00000	1,563	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,783.00000	1,548	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,045.00000	1,194	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,626.00000	1,427	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,188.00000	1,374	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,505.00000	1,316	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,367.00000	1,563	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,427.00000	1,248	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,490.00000	1,695	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,677.00000	1,467	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,139.00000	1,313	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,466.00000	1,281	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,428.00000	1,628	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,391.00000	1,208	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,553.00000	1,754	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,355.00000	1,169	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,617.00000	1,815	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,391.00000	1,208	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,553.00000	1,754	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,321.00000	1,130	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,683.00000	1,877	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,606.00000	1,408	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,219.00000	1,404	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,525.00000	1,334	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,337.00000	1,530	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,485.00000	1,299	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,397.00000	1,595	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,409.00000	1,228	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,521.00000	1,724	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,373.00000	1,188	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,585.00000	1,785	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,703.00000	1,487	27.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,115.00000	1,284	27.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,606.00000	1,408	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,219.00000	1,404	28.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,409.00000	1,228	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,521.00000	1,724	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,219.00000	1,039	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,832.00000	2,036	28.90	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.45	Call			1,181.00000	1,004	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,893.00000	2,101	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,143.00000	970	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,955.00000	2,167	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,106.00000	938	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,018.00000	2,234	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			845.00000	706	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,557.00000	2,803	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			816.00000	681	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,629.00000	2,877	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			788.00000	656	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,701.00000	2,953	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			735.00000	610	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,847.00000	3,106	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			710.00000	588	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,922.00000	3,184	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			685.00000	566	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,997.00000	3,263	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,035.00000	874	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,148.00000	2,371	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,001.00000	844	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,214.00000	2,441	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			968.00000	815	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,281.00000	2,512	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			936.00000	786	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,349.00000	2,583	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,001.00000	844	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,214.00000	2,441	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			936.00000	786	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,349.00000	2,583	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			845.00000	706	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,557.00000	2,803	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			788.00000	656	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,701.00000	2,953	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			831.00000	693	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,593.00000	2,840	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			802.00000	669	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,665.00000	2,915	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			775.00000	644	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,737.00000	2,991	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			722.00000	599	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,885.00000	3,145	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			673.00000	556	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,035.00000	3,302	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			649.00000	535	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.20	Put			3,111.00000	3,382	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			735.00000	610	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,847.00000	3,106	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			685.00000	566	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,997.00000	3,263	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			638.00000	525	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,150.00000	3,422	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			615.00000	506	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,227.00000	3,502	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			593.00000	487	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,305.00000	3,583	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			572.00000	468	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,384.00000	3,665	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			722.00000	599	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,885.00000	3,145	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			626.00000	515	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,188.00000	3,462	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			604.00000	496	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,266.00000	3,543	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,200.00000	1,022	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,862.00000	2,068	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,124.00000	954	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			1,987.00000	2,200	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,088.00000	921	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,050.00000	2,268	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,018.00000	859	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,181.00000	2,406	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			985.00000	830	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,247.00000	2,476	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			952.00000	801	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,315.00000	2,547	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			921.00000	773	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,383.00000	2,619	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,321.00000	1,130	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,683.00000	1,877	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,279.00000	1,093	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,742.00000	1,940	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,239.00000	1,057	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,801.00000	2,003	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,200.00000	1,022	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,862.00000	2,068	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,018.00000	859	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,181.00000	2,406	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,485.00000	1,299	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,397.00000	1,595	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
£ / R On 12/06/2009 Currency Future	17.15	Call		1,300.00000	1,112	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,712.00000	1,908	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,338.00000	1,149	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,650.00000	1,846	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		1,219.00000	1,039	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		1,832.00000	2,036	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		1,143.00000	970	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		1,955.00000	2,167	28.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.85470	13.01610		41.57	0.00	0	35,146.00
€ / R On 12/12/2008 Currency Future	13.00	Call		678.00000	577	42.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		662.00000	722	42.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call		792.00000	680	41.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		526.00000	575	41.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		843.00000	726	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		476.00000	522	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call		817.00000	703	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put		501.00000	548	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		768.00000	657	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		552.00000	603	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		657.00000	558	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		691.00000	753	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call		498.00000	415	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put		982.00000	1,061	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call		414.00000	342	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put		1,198.00000	1,288	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call		325.00000	266	47.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put		1,509.00000	1,611	47.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		265.00000	213	48.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		1,799.00000	1,909	48.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		1,627.00000	1,473	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		111.00000	119	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call		335.00000	274	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put		1,469.00000	1,570	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call		454.00000	377	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		1,088.00000	1,172	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		345.00000	283	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,429.00000	1,528	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		980.00000	855	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		364.00000	400	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		745.00000	636	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		578.00000	631	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		869.00000	751	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		453.00000	496	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		1,071.00000	941	39.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.25	Put			304.00000	336	39.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,350.00000	1,204	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			184.00000	200	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,313.00000	1,168	38.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			197.00000	214	38.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,388.00000	1,241	38.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			172.00000	186	38.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,313.00000	1,168	38.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			197.00000	214	38.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,170.00000	1,033	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			254.00000	278	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,205.00000	1,065	39.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			239.00000	261	39.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,136.00000	1,002	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			270.00000	297	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,466.00000	1,316	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			150.00000	161	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,427.00000	1,278	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			161.00000	173	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,505.00000	1,355	38.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			139.00000	150	38.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,586.00000	1,433	38.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			120.00000	129	38.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,800.00000	1,640	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			84.00000	85	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,711.00000	1,556	38.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			95.00000	101	38.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,545.00000	1,394	38.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			129.00000	139	38.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,240.00000	1,098	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			224.00000	243	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,755.00000	1,597	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			89.00000	93	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,669.00000	1,514	38.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			103.00000	110	38.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,350.00000	1,204	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			184.00000	200	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,276.00000	1,133	38.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			210.00000	228	38.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,102.00000	971	39.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			286.00000	316	39.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,040.00000	912	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			324.00000	357	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,009.00000	883	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			343.00000	378	40.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.45	Call			951.00000	828	40.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			385.00000	423	40.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,800.00000	1,640	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			84.00000	85	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,711.00000	1,556	38.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			95.00000	101	38.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,388.00000	1,241	38.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			172.00000	186	38.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,009.00000	883	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			343.00000	378	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			895.00000	776	40.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			429.00000	471	40.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,040.00000	912	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			324.00000	357	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			923.00000	802	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			407.00000	447	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,545.00000	1,394	38.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			129.00000	139	38.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,170.00000	1,033	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			254.00000	278	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			980.00000	855	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			364.00000	400	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			869.00000	751	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			453.00000	496	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			895.00000	776	40.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			429.00000	471	40.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			699.00000	596	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			633.00000	691	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			657.00000	558	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			691.00000	753	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			618.00000	523	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			752.00000	818	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			581.00000	489	43.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			815.00000	885	43.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			722.00000	616	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			606.00000	661	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			768.00000	657	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			552.00000	603	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			637.00000	540	42.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			721.00000	785	42.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			599.00000	506	43.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			783.00000	851	43.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			563.00000	474	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			847.00000	919	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			529.00000	444	44.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.40	Put			913.00000	989	44.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			440.00000	365	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,124.00000	1,210	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			389.00000	321	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,273.00000	1,366	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			367.00000	301	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,350.00000	1,447	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			307.00000	250	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,590.00000	1,695	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			289.00000	235	48.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,673.00000	1,780	48.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			273.00000	220	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,757.00000	1,866	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			546.00000	458	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			880.00000	954	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			513.00000	429	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			947.00000	1,025	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			483.00000	402	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,016.00000	1,097	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			427.00000	353	45.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,160.00000	1,249	45.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			401.00000	331	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,235.00000	1,327	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			378.00000	311	46.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,312.00000	1,406	46.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			356.00000	292	46.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,390.00000	1,487	46.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			468.00000	389	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,052.00000	1,134	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			414.00000	342	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,198.00000	1,288	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			345.00000	283	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,429.00000	1,528	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			316.00000	258	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,550.00000	1,653	47.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			298.00000	242	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,632.00000	1,738	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			281.00000	228	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,715.00000	1,823	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,755.00000	1,597	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			89.00000	93	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			165.00000	129	51.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,499.00000	2,625	51.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			104.00000	77	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,238.00000	3,372	53.54	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	16.95	Call			56.00000	38	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,990.00000	4,134	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			28.00000	18	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,762.00000	4,914	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			170.00000	134	51.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,454.00000	2,579	51.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			107.00000	80	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,191.00000	3,325	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			58.00000	40	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,942.00000	4,085	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			30.00000	19	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,714.00000	4,865	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,075.00000	1,913	39.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			59.00000	58	39.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			529.00000	444	44.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			913.00000	989	44.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			203.00000	161	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,187.00000	2,306	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			127.00000	98	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,911.00000	3,043	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			74.00000	52	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,658.00000	3,797	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			38.00000	25	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,422.00000	4,571	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,452.00000	2,293	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			36.00000	38	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			257.00000	207	48.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,841.00000	1,952	48.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			161.00000	125	51.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,545.00000	2,671	51.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			101.00000	73	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,285.00000	3,419	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			53.00000	37	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,037.00000	4,182	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,745.00000	2,583	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			28.00000	29	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,983.00000	1,819	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			67.00000	64	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			307.00000	250	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,590.00000	1,695	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			191.00000	151	50.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,275.00000	2,397	50.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			120.00000	92	53.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,004.00000	3,137	53.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			68.00000	48	53.54	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	16.70	Put			3,752.00000	3,893	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,186.00000	3,024	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			20.00000	19	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,404.00000	2,245	41.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			38.00000	40	41.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			401.00000	331	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,235.00000	1,327	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			250.00000	200	49.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,884.00000	1,996	49.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			156.00000	122	51.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,590.00000	2,717	51.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			97.00000	70	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,331.00000	3,466	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,429.00000	3,270	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			13.00000	15	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,647.00000	2,486	43.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			31.00000	31	43.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,891.00000	1,726	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			75.00000	71	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			180.00000	142	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,364.00000	2,488	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			113.00000	87	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,097.00000	3,232	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,527.00000	3,367	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			11.00000	13	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,745.00000	2,583	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			28.00000	29	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			120.00000	92	53.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,004.00000	3,137	53.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,478.00000	3,319	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			12.00000	14	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,696.00000	2,535	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			30.00000	30	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,937.00000	1,772	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			71.00000	68	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			186.00000	147	50.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,319.00000	2,442	50.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			117.00000	89	53.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,050.00000	3,185	53.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,576.00000	3,416	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			10.00000	12	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,793.00000	2,632	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			27.00000	27	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,029.00000	1,866	38.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			63.00000	61	38.95	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.05	Call			197.00000	156	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,231.00000	2,351	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			123.00000	95	53.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,957.00000	3,090	53.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			0.00000	3,073	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	18	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			0.00000	2,293	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	38	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			0.00000	207	48.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			0.00000	1,952	48.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.12540		13.29610		29.85	328,135.00	25	4,768.00
€ / R On 16/03/2009 Currency Future	13.30	Call			941.00000	855	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			945.00000	1,030	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,041.00000	948	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			795.00000	873	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,106.00000	1,009	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			710.00000	784	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,084.00000	989	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			738.00000	813	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,020.00000	929	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			824.00000	904	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			923.00000	837	30.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			976.00000	1,062	30.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			771.00000	698	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,275.00000	1,372	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			673.00000	609	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,527.00000	1,633	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			581.00000	525	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,835.00000	1,949	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			513.00000	462	34.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,117.00000	2,237	34.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			602.00000	544	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,756.00000	1,869	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			699.00000	633	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,453.00000	1,557	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			713.00000	645	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,417.00000	1,520	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			613.00000	554	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,717.00000	1,829	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,486.00000	1,359	27.48	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			390.00000	434	27.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			960.00000	873	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			914.00000	997	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,200.00000	1,097	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			604.00000	672	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			1,129.00000	1,031	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			683.00000	755	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,303.00000	1,194	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			507.00000	568	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,552.00000	1,422	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			355.00000	397	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,552.00000	1,422	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			355.00000	397	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,585.00000	1,454	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			339.00000	379	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,519.00000	1,390	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			373.00000	415	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,392.00000	1,272	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			446.00000	496	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,423.00000	1,299	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			427.00000	473	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,332.00000	1,219	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			486.00000	544	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,688.00000	1,553	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			292.00000	328	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,454.00000	1,329	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			408.00000	453	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,619.00000	1,487	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			323.00000	361	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,985.00000	1,840	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			189.00000	214	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,908.00000	1,765	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			212.00000	240	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,832.00000	1,693	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			236.00000	267	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,759.00000	1,622	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			263.00000	296	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,423.00000	1,299	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			427.00000	473	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,946.00000	1,802	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			200.00000	227	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,870.00000	1,729	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			224.00000	253	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,795.00000	1,657	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			249.00000	282	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,723.00000	1,587	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			277.00000	312	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,653.00000	1,520	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			307.00000	344	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,585.00000	1,454	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Put			339.00000	379	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,759.00000	1,622	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			263.00000	296	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,362.00000	1,245	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			466.00000	520	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,519.00000	1,390	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			373.00000	415	27.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,276.00000	1,169	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			530.00000	593	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,225.00000	1,121	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			579.00000	645	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,276.00000	1,169	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			530.00000	593	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,225.00000	1,121	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			579.00000	645	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,176.00000	1,075	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			630.00000	699	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,251.00000	1,145	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			554.00000	619	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,870.00000	1,729	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			224.00000	253	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,723.00000	1,587	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			277.00000	312	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,392.00000	1,272	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			446.00000	496	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,251.00000	1,145	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			554.00000	619	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,152.00000	1,052	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			656.00000	727	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			834.00000	756	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,138.00000	1,231	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			756.00000	684	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,310.00000	1,408	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			686.00000	621	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,490.00000	1,595	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,062.00000	968	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			766.00000	843	29.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			980.00000	891	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			884.00000	966	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			904.00000	820	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,008.00000	1,095	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			834.00000	756	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,138.00000	1,231	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,152.00000	1,052	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			656.00000	727	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.70	Call			802.00000	726	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,206.00000	1,301	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			636.00000	575	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,640.00000	1,750	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			851.00000	772	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,105.00000	1,196	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			673.00000	609	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,527.00000	1,633	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,025.00000	1,878	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			179.00000	203	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			851.00000	772	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,105.00000	1,196	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			495.00000	446	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,199.00000	2,321	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			404.00000	363	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,708.00000	2,837	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			330.00000	296	37.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,234.00000	3,370	37.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			260.00000	224	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,764.00000	3,898	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,129.00000	1,031	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			683.00000	755	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			886.00000	804	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,040.00000	1,128	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			560.00000	506	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,914.00000	2,031	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			454.00000	409	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,408.00000	2,533	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			371.00000	332	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,925.00000	3,057	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			305.00000	266	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,459.00000	3,591	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			391.00000	350	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,795.00000	2,925	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			300.00000	259	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,504.00000	3,634	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			204.00000	174	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,208.00000	4,348	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			137.00000	115	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,941.00000	5,089	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,105.00000	1,956	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			159.00000	180	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			786.00000	712	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,240.00000	1,336	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			439.00000	395	35.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.35	Put			2,493.00000	2,620	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			336.00000	301	37.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,190.00000	3,325	37.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			242.00000	207	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,896.00000	4,032	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			163.00000	138	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,617.00000	4,762	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,441.00000	2,284	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			95.00000	108	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			504.00000	454	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,158.00000	2,279	34.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			384.00000	344	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,838.00000	2,969	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			293.00000	253	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,547.00000	3,678	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			199.00000	169	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,253.00000	4,394	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,763.00000	2,595	26.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			67.00000	70	26.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,065.00000	1,917	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			168.00000	191	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			570.00000	515	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,874.00000	1,990	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			431.00000	388	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,535.00000	2,663	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			236.00000	202	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,940.00000	4,077	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,191.00000	3,024	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			44.00000	49	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,428.00000	3,266	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			31.00000	40	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,670.00000	2,501	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			74.00000	75	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			741.00000	670	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,345.00000	1,445	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			550.00000	497	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,954.00000	2,072	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			417.00000	376	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,621.00000	2,750	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			320.00000	286	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,324.00000	3,461	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,523.00000	3,360	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			27.00000	35	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,763.00000	2,595	26.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			67.00000	70	26.36	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 16/03/2009 Currency Future	14.60	Call			570.00000	515	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,874.00000	1,990	33.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,475.00000	3,313	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			29.00000	37	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,717.00000	2,548	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			71.00000	73	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			756.00000	684	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,310.00000	1,408	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			424.00000	382	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,578.00000	2,707	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			325.00000	291	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,279.00000	3,415	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,619.00000	3,455	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			23.00000	30	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,858.00000	2,690	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			62.00000	65	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,145.00000	1,995	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			149.00000	170	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			591.00000	534	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,795.00000	1,909	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			446.00000	402	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,450.00000	2,576	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			341.00000	306	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,145.00000	3,280	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			0.00000	3,073	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	47	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			0.00000	2,326	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	101	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			0.00000	621	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			0.00000	1,595	32.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.37720		13.55870		27.24	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,137.00000	1,047	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,128.00000	1,220	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,235.00000	1,139	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			977.00000	1,062	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,298.00000	1,198	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			889.00000	971	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,235.00000	1,139	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			977.00000	1,062	27.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,254.00000	1,159	26.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			945.00000	1,031	26.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,215.00000	1,120	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,006.00000	1,092	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,118.00000	1,030	27.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,159.00000	1,252	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.65	Call			1,100.00000	1,013	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,191.00000	1,286	27.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			944.00000	850	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,485.00000	1,573	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			799.00000	715	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,740.00000	1,838	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			673.00000	598	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,014.00000	2,121	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			590.00000	521	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,231.00000	2,344	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			734.00000	654	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,875.00000	1,977	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			869.00000	780	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,610.00000	1,703	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			906.00000	814	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,547.00000	1,637	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			750.00000	669	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,841.00000	1,942	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,156.00000	1,064	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,097.00000	1,187	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,433.00000	1,308	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			774.00000	831	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,324.00000	1,218	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			865.00000	941	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,518.00000	1,390	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			709.00000	763	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,794.00000	1,655	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			535.00000	578	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,762.00000	1,624	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			553.00000	597	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,826.00000	1,686	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			518.00000	559	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,762.00000	1,624	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			553.00000	597	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,637.00000	1,504	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			628.00000	677	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,667.00000	1,533	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			609.00000	656	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,577.00000	1,446	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			668.00000	719	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,960.00000	1,816	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			452.00000	489	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,698.00000	1,563	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			590.00000	636	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,859.00000	1,718	26.27	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	12.20	Put			501.00000	541	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,926.00000	1,783	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			468.00000	506	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,893.00000	1,750	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			484.00000	523	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,208.00000	2,057	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			350.00000	380	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,136.00000	1,986	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			377.00000	409	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,064.00000	1,917	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			406.00000	440	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,995.00000	1,849	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			436.00000	472	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,730.00000	1,593	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			571.00000	616	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,172.00000	2,021	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			363.00000	394	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,100.00000	1,951	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			391.00000	424	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,029.00000	1,883	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			421.00000	456	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,637.00000	1,504	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			628.00000	677	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,926.00000	1,783	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			468.00000	506	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,606.00000	1,475	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			648.00000	698	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,547.00000	1,418	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			688.00000	740	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,960.00000	1,816	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			452.00000	489	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,893.00000	1,750	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			484.00000	523	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,461.00000	1,335	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			752.00000	808	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,245.00000	2,093	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			336.00000	366	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,100.00000	1,951	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			391.00000	424	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,577.00000	1,446	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			668.00000	719	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,405.00000	1,282	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			796.00000	855	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,351.00000	1,237	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			842.00000	909	26.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Call			1,461.00000	1,335	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			752.00000	808	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,606.00000	1,475	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			648.00000	698	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,489.00000	1,362	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			730.00000	785	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,794.00000	1,655	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			535.00000	578	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,730.00000	1,593	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			571.00000	616	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,489.00000	1,362	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			730.00000	785	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,433.00000	1,308	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			774.00000	831	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,378.00000	1,256	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			819.00000	879	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,351.00000	1,237	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			842.00000	909	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,175.00000	1,082	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,066.00000	1,155	27.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,137.00000	1,047	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,128.00000	1,220	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,065.00000	980	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,256.00000	1,353	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,272.00000	1,179	26.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			914.00000	1,001	26.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,195.00000	1,101	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,036.00000	1,124	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,082.00000	996	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,223.00000	1,319	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,048.00000	964	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,289.00000	1,387	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,015.00000	925	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,356.00000	1,448	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			887.00000	797	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,579.00000	1,670	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			851.00000	763	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,642.00000	1,736	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			816.00000	731	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,707.00000	1,803	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			782.00000	699	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,774.00000	1,872	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			718.00000	640	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,909.00000	2,012	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			688.00000	611	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.85	Put			1,979.00000	2,084	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			658.00000	584	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,050.00000	2,157	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			630.00000	558	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,121.00000	2,231	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			983.00000	887	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,424.00000	1,510	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			834.00000	747	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,675.00000	1,770	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			766.00000	684	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,807.00000	1,907	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			869.00000	780	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,610.00000	1,703	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			834.00000	747	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,675.00000	1,770	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			766.00000	684	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,807.00000	1,907	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			703.00000	625	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,944.00000	2,048	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			644.00000	571	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,085.00000	2,194	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			616.00000	545	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,158.00000	2,268	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			564.00000	497	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,305.00000	2,420	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			539.00000	474	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,380.00000	2,497	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			515.00000	453	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,456.00000	2,575	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			492.00000	432	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,533.00000	2,654	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			703.00000	625	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,944.00000	2,048	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			673.00000	598	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,014.00000	2,121	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			564.00000	497	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,305.00000	2,420	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			944.00000	850	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,485.00000	1,573	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,048.00000	964	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,289.00000	1,387	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,031.00000	945	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,322.00000	1,417	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			999.00000	906	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,390.00000	1,479	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.05	Call			963.00000	868	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,455.00000	1,541	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,195.00000	1,101	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,036.00000	1,124	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,324.00000	1,218	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			865.00000	941	26.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,118.00000	1,030	27.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,159.00000	1,252	27.66	0.00	0	0.00
ALBI On 05/02/2009 Index Future			286.66750		285.19100		0.00	5,733,350.00	2	606.00
ALBI On 07/05/2009 Index Future			294.72800		293.20600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			301.15600		301.22100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			120.36700		119.93600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.75200		123.30700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.07800		126.62000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			288.45600		287.04300		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			296.56600		295.11000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			304.53700		303.03900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.67290		345.26400		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			355.99300		315.47000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.29700		10.29700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.97700		9.04700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.26000		8.27900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.21000		9.27400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.81600		8.88100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.84700		8.91400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.72700		8.61000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.45200		11.40500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 07/05/2009 jFra			10.24400		10.22700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.38100		9.40500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.02300		9.06200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.33800		9.35200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.93600		8.96800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.69200		8.74400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.75000		8.82200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.55900		8.63600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.43600		8.51800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.41000		8.48200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.28000		8.35800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.19000		8.27200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.82700		11.83900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.02100		12.04200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			276.90800		275.17000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.69300		282.90400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			292.34500		290.50400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.57500		8.67700		3.00	3,364,121.70	30	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,035.00000	2,165	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			98.00000	77	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.06100		8.18400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,274.00000	2,364	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			938.00000	872	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.37500		7.53000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,504.00000	3,604	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,243.00000	1,182	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,668.00000	3,771	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,158.00000	1,100	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.37900		8.47200		8.80	1,048,288.32	8	7,070.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,662.00000	1,859	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,948.00000	2,609	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,579.00000	9,072	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			178.00000	134	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,130.00000	3,436	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,543.00000	1,313	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			5,081.00000	5,485	8.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.25	Put			707.00000	574	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			6,191.00000	6,633	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			455.00000	360	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.23800		8.33600		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,230.00000	5,597	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,576.00000	1,392	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.10100		8.20400		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,996.00000	6,473	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			454.00000	368	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.13500		8.21600		0.00	0.00	0	2,874.00
R186 On 05/02/2009 Bond Future	9.25	Call			10,377.00000	11,251	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.04000		8.12300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,963.00000	9,849	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			29.00000	15	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.95300		8.03800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,839.00000	10,741	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			57.00000	35	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.99400		11.92400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,004.00000	985	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,065.00000	1,049	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.38300		11.36800		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			112.00000	109	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			221.00000	223	0.56	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.47700		8.56900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			3,179.00000	3,554	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			134.00000	88	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.30400		8.40200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,978.00000	4,348	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			294.00000	227	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.13800		8.24100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,631.00000	5,006	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			384.00000	312	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.40000		8.49200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			4,424.00000	4,955	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			38.00000	19	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.26900		8.36500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,918.00000	4,409	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			262.00000	186	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.14400		8.24300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/08/2009 Bond Future	9.25	Call		5,849.00000	6,376	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		196.00000	145	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.41200	8.50300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,683.00000	5,260	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		22.00000	10	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.29500	8.39000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		4,046.00000	4,581	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		240.00000	165	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.18500	8.28400		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		6,040.00000	6,627	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		147.00000	103	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.46200	8.55500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,789.00000	3,100	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		157.00000	109	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.27000	8.36900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,835.00000	3,112	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		516.00000	423	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.07800	8.18400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,158.00000	4,471	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		416.00000	347	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.40000	8.49100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,860.00000	5,458	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		11.00000	4	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.29500	8.38900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		4,099.00000	4,659	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		181.00000	118	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.19500	8.29300		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		6,117.00000	6,728	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		104.00000	69	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.35900	8.44800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		2,248.00000	2,767	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		211.00000	117	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.25500	8.34900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		3,015.00000	3,553	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		325.00000	215	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.19800	8.29600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,274.00000	6,916	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		82.00000	52	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/02/2009 Bond Future			7.77300		7.85300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,866.00000	10,635	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.69300		7.77500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,601.00000	11,399	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.62000		7.70300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,314.00000	10,130	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4.00000	2	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			284.74700		283.34400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.75400		291.30800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.62200		299.13400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.88920		6.82970		42.29	0.00	0	5,362.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			346.00000	360	41.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			367.00000	321	41.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			367.00000	382	41.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			338.00000	293	41.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			389.00000	406	41.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			309.00000	266	41.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			437.00000	457	40.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			257.00000	218	40.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			437.00000	457	40.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			257.00000	218	40.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			412.00000	430	40.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			282.00000	241	40.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			326.00000	339	42.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			397.00000	350	42.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			147.00000	154	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			817.00000	765	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			126.00000	131	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			896.00000	842	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			185.00000	194	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			705.00000	654	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			230.00000	235	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			600.00000	546	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			273.00000	282	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			494.00000	443	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			308.00000	319	42.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			428.00000	379	42.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			490.00000	515	39.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			211.00000	176	39.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			617.00000	652	39.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.35	Put			137.00000	112	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			689.00000	727	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			110.00000	88	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			766.00000	807	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			86.00000	68	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			550.00000	580	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			171.00000	141	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			727.00000	767	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			98.00000	78	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			550.00000	580	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			171.00000	141	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			367.00000	382	41.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			338.00000	293	41.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			490.00000	515	39.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			211.00000	176	39.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			463.00000	485	40.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			233.00000	196	40.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			653.00000	689	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			123.00000	100	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			582.00000	615	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			153.00000	126	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			519.00000	546	39.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			190.00000	157	39.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			326.00000	339	42.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			397.00000	350	42.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			290.00000	300	42.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			460.00000	411	42.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			273.00000	282	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			494.00000	443	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			243.00000	250	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			564.00000	511	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			214.00000	222	44.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			634.00000	582	44.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			308.00000	319	42.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			428.00000	379	42.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			243.00000	250	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			564.00000	511	44.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			582.00000	615	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			153.00000	126	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			258.00000	265	43.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			528.00000	476	43.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			806.00000	849	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			76.00000	59	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			888.00000	934	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			59.00000	45	39.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.30	Call			653.00000	689	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			123.00000	100	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,062.00000	1,113	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			33.00000	24	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			974.00000	1,022	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			44.00000	33	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,108.00000	1,159	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			28.00000	20	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,018.00000	1,067	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			38.00000	28	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			931.00000	978	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			51.00000	38	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			847.00000	891	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			67.00000	52	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			766.00000	807	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			86.00000	68	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			847.00000	891	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			67.00000	52	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			931.00000	978	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			51.00000	38	39.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			159.00000	166	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			779.00000	727	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			136.00000	142	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			856.00000	803	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			159.00000	166	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			779.00000	727	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			136.00000	142	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			856.00000	803	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			116.00000	121	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			936.00000	882	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			98.00000	102	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,019.00000	963	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			230.00000	235	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			600.00000	546	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			199.00000	209	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			669.00000	619	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			171.00000	180	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			742.00000	690	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			107.00000	111	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			977.00000	922	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			91.00000	94	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,061.00000	1,005	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			76.00000	79	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,147.00000	1,090	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			64.00000	66	45.30	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	8.00	Put		1,235.00000	1,177	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		171.00000	180	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		742.00000	690	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		107.00000	111	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		977.00000	922	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		76.00000	79	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,147.00000	1,090	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		199.00000	209	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		669.00000	619	45.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.01340	6.95640		29.33	0.00	0	1,636.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		486.00000	508	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		480.00000	444	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		486.00000	508	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		480.00000	444	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		506.00000	528	28.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		450.00000	415	28.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		568.00000	594	27.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		361.00000	330	27.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		525.00000	549	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		419.00000	385	28.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		449.00000	469	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		542.00000	505	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		267.00000	278	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		961.00000	914	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		228.00000	238	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,072.00000	1,024	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		311.00000	324	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		854.00000	810	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		370.00000	385	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		713.00000	672	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		415.00000	433	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		608.00000	569	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		431.00000	450	29.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		575.00000	537	29.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		591.00000	618	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		334.00000	304	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		734.00000	768	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		228.00000	204	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		801.00000	837	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		194.00000	173	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		871.00000	909	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		164.00000	146	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		671.00000	702	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		265.00000	239	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		835.00000	872	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.30	Put			179.00000	159	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			671.00000	702	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			265.00000	239	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			467.00000	488	29.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			510.00000	474	29.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			591.00000	618	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			334.00000	304	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			641.00000	671	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			284.00000	258	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			615.00000	644	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			309.00000	281	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			767.00000	802	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			211.00000	188	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			702.00000	735	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			246.00000	221	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			546.00000	570	28.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			389.00000	357	28.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			506.00000	528	28.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			450.00000	415	28.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			734.00000	768	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			228.00000	204	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			449.00000	469	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			542.00000	505	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			907.00000	946	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			151.00000	133	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			767.00000	802	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			211.00000	188	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			415.00000	433	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			608.00000	569	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			399.00000	416	30.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			642.00000	603	30.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			370.00000	385	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			713.00000	672	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			343.00000	357	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			787.00000	744	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			384.00000	400	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			677.00000	637	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			356.00000	371	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			750.00000	708	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			546.00000	570	28.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			389.00000	357	28.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			615.00000	644	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			309.00000	281	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			982.00000	1,023	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			126.00000	110	27.20	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			907.00000	946	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			151.00000	133	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,141.00000	1,186	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			85.00000	73	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,060.00000	1,104	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			104.00000	90	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,100.00000	1,145	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			94.00000	81	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,021.00000	1,063	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			114.00000	100	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			944.00000	985	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			138.00000	121	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			944.00000	985	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			138.00000	121	27.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			399.00000	416	30.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			642.00000	603	30.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			343.00000	357	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			787.00000	744	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			327.00000	340	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			820.00000	777	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			296.00000	308	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			889.00000	844	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			281.00000	293	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			925.00000	879	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			254.00000	264	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			997.00000	950	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			205.00000	214	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,149.00000	1,100	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			205.00000	214	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,149.00000	1,100	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			184.00000	192	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,228.00000	1,178	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			165.00000	172	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,309.00000	1,258	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			148.00000	153	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,391.00000	1,340	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			241.00000	250	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,034.00000	987	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			217.00000	225	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,110.00000	1,062	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			195.00000	202	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,188.00000	1,139	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			175.00000	181	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,268.00000	1,218	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.12730		7.07150		26.54	0.00	0	600.00

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	7.05	Call			585.00000	609	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			564.00000	532	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			585.00000	609	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			564.00000	532	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			605.00000	629	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			533.00000	502	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			567.00000	589	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			595.00000	562	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			643.00000	668	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			472.00000	441	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			663.00000	689	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			442.00000	412	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			624.00000	648	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			502.00000	471	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			549.00000	571	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	593	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			346.00000	359	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,074.00000	1,032	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			318.00000	330	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,146.00000	1,103	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			407.00000	423	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			936.00000	896	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			469.00000	487	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			798.00000	760	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			515.00000	535	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			693.00000	658	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			531.00000	552	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			660.00000	625	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			684.00000	711	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			413.00000	384	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			820.00000	852	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			298.00000	275	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			883.00000	918	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			262.00000	240	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			916.00000	951	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			245.00000	224	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			759.00000	790	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			338.00000	313	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			916.00000	951	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			245.00000	224	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			759.00000	790	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			338.00000	313	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			663.00000	689	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			442.00000	412	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			730.00000	760	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			359.00000	333	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			851.00000	885	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			280.00000	257	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			789.00000	821	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			318.00000	293	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			643.00000	668	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			472.00000	441	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			984.00000	1,021	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			213.00000	194	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			730.00000	760	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			359.00000	333	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			531.00000	552	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			660.00000	625	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			499.00000	519	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			727.00000	691	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			469.00000	487	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			798.00000	760	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			442.00000	459	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			870.00000	831	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			707.00000	735	24.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			385.00000	358	24.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			549.00000	571	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	593	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			484.00000	503	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			762.00000	725	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			455.00000	473	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			834.00000	795	27.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,055.00000	1,094	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			184.00000	167	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,205.00000	1,248	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			134.00000	120	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,129.00000	1,169	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			157.00000	142	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,055.00000	1,094	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			184.00000	167	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			984.00000	1,021	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			213.00000	194	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			684.00000	711	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			413.00000	384	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,167.00000	1,208	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			145.00000	131	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,092.00000	1,131	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			170.00000	154	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,019.00000	1,057	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			198.00000	180	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.35	Call			950.00000	986	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			228.00000	209	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,092.00000	1,131	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			170.00000	154	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			424.00000	441	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			903.00000	863	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			391.00000	406	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			970.00000	929	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			499.00000	519	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			727.00000	691	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			376.00000	390	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,004.00000	963	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			376.00000	390	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,004.00000	963	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			346.00000	359	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,074.00000	1,032	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			318.00000	330	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,146.00000	1,103	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			292.00000	303	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,220.00000	1,176	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			268.00000	278	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,296.00000	1,251	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			245.00000	255	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,374.00000	1,328	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			225.00000	233	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,453.00000	1,406	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			245.00000	255	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,374.00000	1,328	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			424.00000	441	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			903.00000	863	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			883.00000	918	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			262.00000	240	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			624.00000	648	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			502.00000	471	25.86	0.00	0	0.00

<b>Total for Derivatives:</b>								<b>131,963,767.12</b>	<b>12,145</b>	<b>301,433.00</b>
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<b>Grand Total:</b>								<b>131,963,767.12</b>	<b>12,145</b>	<b>301,433.00</b>
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