

# Daily MTM Report

Daily summary for 11/11/2008

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			9.11500		9.01000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.66000		8.53000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.37500		8.24000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.34700		12.33900			0.00	0	0.00
R201 On 21/12/2014 Bond			8.79500		8.66500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.67000		8.54000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.67000		8.54000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80500		8.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.65000		8.52000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.61200		8.48100			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				7.98000	7.86000			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			10.34300		10.05050		46.83	206,787,599.00	19,993	145,823.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			513.00000	675	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			562.00000	432	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			456.00000	605	46.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			656.00000	512	46.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			577.00000	751	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			477.00000	358	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			649.00000	835	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			399.00000	292	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			577.00000	751	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			477.00000	358	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			513.00000	675	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			562.00000	432	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			286.00000	392	49.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,085.00000	899	49.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			625.00000	807	44.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			424.00000	314	44.65	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			439.00000	583	46.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			688.00000	540	46.83	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			235.00000	328	51.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,285.00000	1,085	51.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			218.00000	305	51.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,367.00000	1,162	51.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			375.00000	505	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			824.00000	662	47.89	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			202.00000	284	52.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,451.00000	1,241	52.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			173.00000	247	53.13	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			309.00000	421	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,008.00000	828	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,623.00000	1,404	53.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			422.00000	563	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			721.00000	570	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,375.00000	2,663	55.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			24.00000	20	55.83	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			297.00000	406	49.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,046.00000	863	49.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			757.00000	959	43.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			306.00000	216	43.43	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			786.00000	992	43.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			285.00000	199	43.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,089.00000	1,335	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			139.00000	92	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			878.00000	1,100	42.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			227.00000	157	42.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			945.00000	1,176	42.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			194.00000	133	42.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			816.00000	1,028	43.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			265.00000	185	43.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,015.00000	1,254	42.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			165.00000	111	42.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			878.00000	1,100	42.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			227.00000	157	42.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,166.00000	1,418	41.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			116.00000	75	41.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,127.00000	1,376	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			127.00000	83	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,501.00000	1,785	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			50.00000	42	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,287.00000	1,548	41.66	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			86.00000	55	41.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,645.00000	1,931	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			45.00000	38	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,693.00000	1,980	47.22	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			43.00000	37	47.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,742.00000	2,028	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			41.00000	35	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,839.00000	2,126	49.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			38.00000	33	49.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,790.00000	2,077	48.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	34	48.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,985.00000	2,273	51.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			34.00000	30	51.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,082.00000	2,370	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			32.00000	27	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,597.00000	1,882	45.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			46.00000	39	45.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,180.00000	2,468	53.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			30.00000	25	53.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,985.00000	2,273	51.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.10	Put			34.00000	30	51.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,887.00000	2,175	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			37.00000	32	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,413.00000	1,688	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			63.00000	45	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,887.00000	2,175	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			37.00000	32	50.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,501.00000	1,785	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			50.00000	42	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,328.00000	1,592	41.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			78.00000	49	41.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,278.00000	2,565	54.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			27.00000	22	54.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,180.00000	2,468	53.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			30.00000	25	53.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,790.00000	2,077	48.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	34	48.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,229.00000	2,516	54.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			29.00000	23	54.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,131.00000	2,419	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			31.00000	26	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,034.00000	2,322	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			33.00000	29	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,936.00000	2,224	50.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			36.00000	31	50.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,549.00000	1,834	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			48.00000	41	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,457.00000	1,737	43.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			56.00000	44	43.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,246.00000	1,504	41.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			95.00000	61	41.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,413.00000	1,688	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			63.00000	45	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,328.00000	1,592	41.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			78.00000	49	41.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,371.00000	1,640	42.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			70.00000	47	42.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,287.00000	1,548	41.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			86.00000	55	41.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,206.00000	1,461	41.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			105.00000	68	41.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,052.00000	1,294	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			151.00000	101	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			980.00000	1,214	42.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			179.00000	121	42.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.35	Call			910.00000	1,138	42.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			210.00000	145	42.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			846.00000	1,063	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			246.00000	170	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,089.00000	1,335	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			139.00000	92	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,015.00000	1,254	42.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			165.00000	111	42.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			649.00000	835	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			399.00000	292	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			555.00000	725	45.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			505.00000	382	45.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			474.00000	627	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			624.00000	484	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,693.00000	1,980	47.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			43.00000	37	47.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			701.00000	896	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			351.00000	253	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			601.00000	779	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			450.00000	336	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			701.00000	896	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			351.00000	253	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			945.00000	1,176	42.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			194.00000	133	42.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			675.00000	865	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			374.00000	272	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			493.00000	651	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			593.00000	458	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			254.00000	352	50.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,204.00000	1,009	50.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			117.00000	175	55.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,067.00000	1,832	55.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			79.00000	124	57.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,528.00000	2,281	57.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			210.00000	294	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,409.00000	1,201	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			143.00000	208	54.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,842.00000	1,615	54.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			97.00000	147	56.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,296.00000	2,054	56.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			910.00000	1,138	42.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			210.00000	145	42.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			422.00000	563	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			721.00000	570	47.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			194.00000	274	52.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,494.00000	1,281	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			132.00000	194	54.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,932.00000	1,701	54.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			90.00000	137	56.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,389.00000	2,144	56.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			63.00000	103	58.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,762.00000	2,510	58.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			361.00000	487	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			860.00000	694	48.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			113.00000	169	55.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,113.00000	1,876	55.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			60.00000	99	58.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,810.00000	2,556	58.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			29.00000	55	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,528.00000	3,262	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			13.00000	27	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,262.00000	3,984	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,206.00000	1,461	41.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			105.00000	68	41.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			390.00000	523	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			789.00000	630	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			122.00000	181	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,022.00000	1,788	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			66.00000	107	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,715.00000	2,464	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			32.00000	61	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,431.00000	3,168	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			14.00000	30	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,163.00000	3,887	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			72.00000	115	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,621.00000	2,372	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			35.00000	66	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,335.00000	3,073	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			16.00000	33	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,065.00000	3,790	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			161.00000	231	53.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,710.00000	1,488	53.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			46.00000	80	59.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,095.00000	2,837	59.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			21.00000	41	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,820.00000	3,548	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,963.00000	3,251	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			13.00000	8	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,110.00000	3,399	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			9.00000	6	60.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.70	Call			321.00000	437	48.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			970.00000	794	48.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			180.00000	256	52.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,580.00000	1,363	52.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			101.00000	152	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,250.00000	2,009	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			52.00000	89	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,952.00000	2,696	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,257.00000	3,547	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			6.00000	4	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,521.00000	2,810	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			21.00000	17	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,061.00000	3,350	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			10.00000	7	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,326.00000	2,614	55.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			26.00000	21	55.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			50.00000	86	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			3,000.00000	2,743	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,865.00000	3,154	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			14.00000	11	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,131.00000	2,419	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			31.00000	26	53.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			846.00000	1,063	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			246.00000	170	42.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			474.00000	627	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			624.00000	484	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			264.00000	365	50.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			1,164.00000	972	50.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			149.00000	215	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,798.00000	1,572	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			82.00000	128	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,482.00000	2,235	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			41.00000	75	59.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,191.00000	2,932	59.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.59290		10.28920		37.52	22,213,311.30	2,097	16,614.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			840.00000	1,045	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			851.00000	752	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			783.00000	983	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			944.00000	840	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			880.00000	1,086	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			791.00000	693	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			943.00000	1,168	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			704.00000	625	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			880.00000	1,086	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			791.00000	693	36.16	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 16/03/2009 Currency Future	10.30	Call			840.00000	1,045	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			851.00000	752	36.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			820.00000	1,024	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			881.00000	781	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			557.00000	744	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,368.00000	1,251	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			468.00000	638	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,578.00000	1,445	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			454.00000	622	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,615.00000	1,479	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			415.00000	575	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,725.00000	1,582	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			590.00000	782	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,301.00000	1,189	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			731.00000	923	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,042.00000	930	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,465.00000	2,766	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			76.00000	73	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			680.00000	867	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,140.00000	1,024	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,090.00000	1,343	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			551.00000	500	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,366.00000	1,637	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			377.00000	345	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,238.00000	1,502	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			449.00000	409	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,119.00000	1,374	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			530.00000	481	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,301.00000	1,569	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			412.00000	376	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,178.00000	1,437	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			488.00000	444	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,433.00000	1,708	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			344.00000	315	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,758.00000	2,046	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			219.00000	203	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,720.00000	2,006	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			231.00000	214	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,875.00000	2,165	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			185.00000	173	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,875.00000	2,165	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			185.00000	173	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,914.00000	2,206	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			175.00000	163	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,036.00000	2,330	36.16	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 16/03/2009 Currency Future	8.40	Put			147.00000	137	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,995.00000	2,289	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			156.00000	146	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,954.00000	2,247	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			165.00000	154	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,119.00000	2,415	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			130.00000	122	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,914.00000	2,206	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			175.00000	163	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,333.00000	2,632	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			93.00000	89	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,246.00000	2,544	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			107.00000	101	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,161.00000	2,458	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			122.00000	115	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,077.00000	2,373	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			138.00000	130	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,835.00000	2,125	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			196.00000	182	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,683.00000	1,968	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			243.00000	225	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,077.00000	2,373	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			138.00000	130	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,995.00000	2,289	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			156.00000	146	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,683.00000	1,968	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			243.00000	225	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,609.00000	1,891	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			270.00000	248	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,376.00000	2,676	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			87.00000	83	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,289.00000	2,588	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			100.00000	95	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,203.00000	2,501	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			114.00000	108	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,797.00000	2,085	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			207.00000	192	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,289.00000	2,588	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			100.00000	95	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,203.00000	2,501	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			114.00000	108	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,797.00000	2,085	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			207.00000	192	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,720.00000	2,006	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			231.00000	214	36.16	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 16/03/2009 Currency Future	8.90	Call			1,646.00000	1,929	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			256.00000	236	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,333.00000	2,632	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			93.00000	89	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,246.00000	2,544	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			107.00000	101	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,835.00000	2,125	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			196.00000	182	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,119.00000	2,415	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			130.00000	122	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,573.00000	1,854	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			284.00000	261	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,502.00000	1,780	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			313.00000	287	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,433.00000	1,708	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			344.00000	315	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,502.00000	1,780	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			313.00000	287	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,301.00000	1,569	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			412.00000	376	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,178.00000	1,437	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			488.00000	444	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,119.00000	1,374	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			530.00000	481	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,646.00000	1,929	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			256.00000	236	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,366.00000	1,637	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			377.00000	345	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,062.00000	1,313	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			573.00000	520	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,007.00000	1,253	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			618.00000	560	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			964.00000	1,196	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			674.00000	603	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,062.00000	1,313	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			573.00000	520	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,007.00000	1,253	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			618.00000	560	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			923.00000	1,140	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			733.00000	647	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,334.00000	1,603	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			394.00000	360	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,270.00000	1,535	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			430.00000	392	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,208.00000	1,469	36.16	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 16/03/2009 Currency Future	9.55	Put			469.00000	426	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,148.00000	1,405	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			509.00000	462	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,034.00000	1,283	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			595.00000	540	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			985.00000	1,224	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			646.00000	581	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			943.00000	1,168	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			704.00000	625	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			901.00000	1,113	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			762.00000	670	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			748.00000	942	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,009.00000	900	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			715.00000	904	37.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,076.00000	961	37.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			643.00000	832	38.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,203.00000	1,089	38.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			607.00000	798	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,268.00000	1,156	38.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			574.00000	763	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,334.00000	1,220	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			541.00000	726	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,402.00000	1,283	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			901.00000	1,113	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			762.00000	670	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			860.00000	1,065	36.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			821.00000	723	36.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			748.00000	942	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,009.00000	900	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			715.00000	904	37.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,076.00000	961	37.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			802.00000	1,004	36.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			912.00000	811	36.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			765.00000	962	37.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			976.00000	870	37.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			699.00000	885	37.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,109.00000	992	37.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			661.00000	849	38.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,172.00000	1,056	38.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			625.00000	815	38.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,236.00000	1,122	38.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			661.00000	849	38.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,172.00000	1,056	38.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			526.00000	707	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,437.00000	1,314	38.66	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 16/03/2009 Currency Future	11.30	Call			496.00000	672	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,507.00000	1,379	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			496.00000	672	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,507.00000	1,379	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			440.00000	606	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,651.00000	1,513	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			390.00000	545	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,801.00000	1,652	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			367.00000	517	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,878.00000	1,724	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			345.00000	490	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,956.00000	1,797	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			324.00000	464	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,035.00000	1,871	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			574.00000	763	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,334.00000	1,220	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			541.00000	726	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,402.00000	1,283	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			511.00000	690	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,472.00000	1,347	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			482.00000	655	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,542.00000	1,412	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			427.00000	590	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,688.00000	1,547	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			402.00000	560	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,763.00000	1,617	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			378.00000	531	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,839.00000	1,688	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			356.00000	503	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,916.00000	1,760	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			367.00000	517	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,878.00000	1,724	38.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			923.00000	1,140	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			733.00000	647	36.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			731.00000	923	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,042.00000	930	37.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			802.00000	1,004	36.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			912.00000	811	36.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.81520		10.49840		33.60	454,238.40	42	2,081.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			999.00000	1,232	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,001.00000	917	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			927.00000	1,150	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,128.00000	1,035	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,038.00000	1,269	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			940.00000	854	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,099.00000	1,348	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			851.00000	783	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,038.00000	1,269	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			940.00000	854	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			981.00000	1,211	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,032.00000	946	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			981.00000	1,211	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,032.00000	946	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			699.00000	915	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,550.00000	1,449	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			605.00000	807	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,757.00000	1,642	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			591.00000	790	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,792.00000	1,675	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			549.00000	742	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,901.00000	1,776	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			750.00000	972	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,451.00000	1,357	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			877.00000	1,093	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,228.00000	1,127	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			944.00000	1,170	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,096.00000	1,005	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			841.00000	1,056	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,293.00000	1,191	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,239.00000	1,516	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			691.00000	651	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,503.00000	1,795	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			504.00000	480	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,381.00000	1,667	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			583.00000	552	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,267.00000	1,546	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			668.00000	630	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,441.00000	1,730	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			543.00000	515	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,323.00000	1,606	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			625.00000	590	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,566.00000	1,861	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			467.00000	446	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,872.00000	2,178	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			323.00000	313	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,872.00000	2,178	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			323.00000	313	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,981.00000	2,290	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			283.00000	275	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,019.00000	2,329	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Put			270.00000	263	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,056.00000	2,367	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			258.00000	252	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,133.00000	2,445	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			234.00000	230	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,094.00000	2,406	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			246.00000	241	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,250.00000	2,565	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			202.00000	200	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,094.00000	2,406	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			246.00000	241	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,944.00000	2,253	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			296.00000	287	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,412.00000	2,729	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			164.00000	164	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,331.00000	2,646	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			182.00000	181	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,172.00000	2,485	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			223.00000	219	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,801.00000	2,105	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			353.00000	340	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,732.00000	2,033	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			383.00000	368	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,371.00000	2,687	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			173.00000	172	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,290.00000	2,605	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			192.00000	190	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,211.00000	2,525	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			212.00000	209	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,908.00000	2,215	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			310.00000	300	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,836.00000	2,141	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			338.00000	326	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,766.00000	2,069	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			368.00000	354	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,580.00000	2,898	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			131.00000	133	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,495.00000	2,813	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			147.00000	148	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,172.00000	2,485	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			223.00000	219	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,250.00000	2,565	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			202.00000	200	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,454.00000	2,771	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			155.00000	155	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,290.00000	2,605	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			192.00000	190	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,908.00000	2,215	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			310.00000	300	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,133.00000	2,445	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			234.00000	230	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,056.00000	2,367	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			258.00000	252	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,981.00000	2,290	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			283.00000	275	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,766.00000	2,069	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			368.00000	354	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,698.00000	1,998	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			399.00000	383	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,631.00000	1,929	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			432.00000	414	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,698.00000	1,998	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			399.00000	383	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,381.00000	1,667	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			583.00000	552	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,441.00000	1,730	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			543.00000	515	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,212.00000	1,487	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			714.00000	672	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,159.00000	1,430	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			761.00000	715	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,120.00000	1,375	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			821.00000	760	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,631.00000	1,929	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			432.00000	414	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,323.00000	1,606	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			625.00000	590	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,159.00000	1,430	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			761.00000	715	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,079.00000	1,322	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			881.00000	806	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,566.00000	1,861	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			467.00000	446	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,267.00000	1,546	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			668.00000	630	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,472.00000	1,762	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			523.00000	497	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,411.00000	1,698	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			562.00000	533	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,352.00000	1,636	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.75	Put			603.00000	571	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,295.00000	1,575	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			646.00000	610	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,185.00000	1,459	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			737.00000	693	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,139.00000	1,403	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			791.00000	737	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,059.00000	1,295	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			910.00000	830	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			910.00000	1,130	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,161.00000	1,065	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			804.00000	1,022	34.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,355.00000	1,257	34.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			767.00000	989	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,419.00000	1,323	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			732.00000	953	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,484.00000	1,388	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,079.00000	1,322	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			881.00000	806	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			962.00000	1,190	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,064.00000	975	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			893.00000	1,111	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,195.00000	1,096	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			861.00000	1,074	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,262.00000	1,159	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			822.00000	1,039	34.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,324.00000	1,224	34.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			785.00000	1,005	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,387.00000	1,290	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			962.00000	1,190	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,064.00000	975	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			893.00000	1,111	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,195.00000	1,096	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			861.00000	1,074	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,262.00000	1,159	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			785.00000	1,005	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,387.00000	1,290	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			715.00000	934	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,517.00000	1,418	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			682.00000	896	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,584.00000	1,481	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			651.00000	860	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,652.00000	1,544	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			620.00000	824	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,722.00000	1,609	34.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.45	Call			666.00000	878	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,618.00000	1,512	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			635.00000	842	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,687.00000	1,577	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			577.00000	774	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,828.00000	1,709	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			523.00000	711	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,974.00000	1,845	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			497.00000	681	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,049.00000	1,915	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			473.00000	652	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,125.00000	1,987	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			450.00000	624	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,202.00000	2,059	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			563.00000	758	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,864.00000	1,742	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			536.00000	726	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,937.00000	1,811	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			510.00000	696	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,012.00000	1,880	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			485.00000	666	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,087.00000	1,951	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			635.00000	842	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,687.00000	1,577	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			497.00000	681	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,049.00000	1,915	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			767.00000	989	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,419.00000	1,323	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,139.00000	1,403	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			791.00000	737	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,059.00000	1,295	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			910.00000	830	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,019.00000	1,251	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			970.00000	885	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			944.00000	1,170	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,096.00000	1,005	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			877.00000	1,093	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,228.00000	1,127	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,185.00000	1,459	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			737.00000	693	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	1,375	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	760	32.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.03280		15.71870		48.00	0.00	0	2,708.00
£ / R On 12/12/2008 Currency Future	15.70	Call			819.00000	1,042	46.96	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	15.70	Put			801.00000	709	46.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			665.00000	868	48.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,046.00000	935	48.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			778.00000	997	47.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			859.00000	764	47.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			841.00000	1,066	46.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			772.00000	683	46.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			758.00000	975	47.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			889.00000	792	47.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			645.00000	848	48.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,076.00000	966	48.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			518.00000	715	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,299.00000	1,183	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			535.00000	735	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,266.00000	1,153	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			398.00000	571	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,579.00000	1,438	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			347.00000	508	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,728.00000	1,575	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			233.00000	363	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,164.00000	1,980	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			147.00000	245	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,678.00000	2,462	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			130.00000	221	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,811.00000	2,589	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			159.00000	262	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,590.00000	2,379	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			224.00000	351	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,206.00000	2,018	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			224.00000	351	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,206.00000	2,018	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			165.00000	271	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,546.00000	2,338	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			470.00000	658	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,401.00000	1,276	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			719.00000	931	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			950.00000	848	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			626.00000	829	48.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,107.00000	996	48.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			665.00000	868	48.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,046.00000	935	48.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			738.00000	953	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			919.00000	820	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,061.00000	1,326	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			542.00000	493	46.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.10	Call			1,120.00000	1,390	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			501.00000	457	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,213.00000	1,488	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			444.00000	406	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,090.00000	1,358	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			522.00000	475	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,032.00000	1,295	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			564.00000	512	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			954.00000	1,204	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			636.00000	571	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,244.00000	1,522	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			426.00000	390	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,310.00000	1,591	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			391.00000	359	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,181.00000	1,455	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			463.00000	422	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,343.00000	1,626	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			374.00000	344	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,446.00000	1,735	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			327.00000	302	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,627.00000	1,923	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			258.00000	240	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,553.00000	1,846	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			284.00000	264	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,481.00000	1,771	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			312.00000	289	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,411.00000	1,698	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			342.00000	315	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,277.00000	1,557	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			408.00000	374	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,150.00000	1,422	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			482.00000	439	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,377.00000	1,662	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			358.00000	329	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,120.00000	1,390	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			501.00000	457	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,004.00000	1,264	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			585.00000	531	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			979.00000	1,234	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			610.00000	551	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			931.00000	1,175	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			662.00000	592	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			885.00000	1,118	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			716.00000	635	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,590.00000	1,884	46.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.40	Put			271.00000	252	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,517.00000	1,809	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			298.00000	276	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,446.00000	1,735	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			327.00000	302	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			907.00000	1,146	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			689.00000	613	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			863.00000	1,090	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			744.00000	657	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			841.00000	1,066	46.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			772.00000	683	46.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,310.00000	1,591	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			391.00000	359	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,004.00000	1,264	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			585.00000	531	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,481.00000	1,771	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			312.00000	289	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,411.00000	1,698	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			342.00000	315	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,150.00000	1,422	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			482.00000	439	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,090.00000	1,358	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			522.00000	475	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,244.00000	1,522	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			426.00000	390	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			954.00000	1,204	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			636.00000	571	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			778.00000	997	47.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			859.00000	764	47.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			701.00000	910	48.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			982.00000	877	48.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			863.00000	1,090	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			744.00000	657	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			738.00000	953	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			919.00000	820	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			588.00000	791	48.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,169.00000	1,059	48.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			738.00000	953	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			919.00000	820	47.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			626.00000	829	48.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,107.00000	996	48.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			552.00000	756	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,234.00000	1,123	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			552.00000	756	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,234.00000	1,123	49.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.60	Call			486.00000	677	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,367.00000	1,244	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			885.00000	1,118	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			716.00000	635	46.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			798.00000	1,019	47.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			830.00000	736	47.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			758.00000	975	47.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			889.00000	792	47.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			683.00000	889	48.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,014.00000	906	48.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			607.00000	810	48.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,138.00000	1,027	48.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			570.00000	773	49.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,201.00000	1,090	49.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			502.00000	696	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,333.00000	1,213	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			440.00000	622	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,471.00000	1,339	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			411.00000	588	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,543.00000	1,405	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			384.00000	555	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,616.00000	1,472	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			359.00000	523	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,690.00000	1,540	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			208.00000	329	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,289.00000	2,097	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			193.00000	309	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,374.00000	2,176	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			179.00000	289	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,460.00000	2,257	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			153.00000	253	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,634.00000	2,421	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			141.00000	237	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,722.00000	2,504	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			120.00000	207	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,901.00000	2,674	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			323.00000	478	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,804.00000	1,646	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			301.00000	450	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,882.00000	1,718	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			280.00000	424	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,961.00000	1,791	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			260.00000	398	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,042.00000	1,865	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			242.00000	374	49.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.60	Put			2,123.00000	1,941	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			280.00000	424	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,961.00000	1,791	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			242.00000	374	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,123.00000	1,941	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			193.00000	309	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,374.00000	2,176	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			165.00000	271	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,546.00000	2,338	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			216.00000	340	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,248.00000	2,057	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			200.00000	319	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,332.00000	2,136	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			186.00000	299	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,417.00000	2,216	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			172.00000	280	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,503.00000	2,297	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			135.00000	229	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,767.00000	2,546	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			125.00000	214	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,856.00000	2,631	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			115.00000	200	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,946.00000	2,717	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			153.00000	253	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,634.00000	2,421	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			141.00000	237	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,722.00000	2,504	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			130.00000	221	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,811.00000	2,589	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			110.00000	193	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,992.00000	2,760	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			102.00000	180	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,083.00000	2,847	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			94.00000	168	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,175.00000	2,935	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			200.00000	319	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,332.00000	2,136	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			172.00000	280	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,503.00000	2,297	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			135.00000	229	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,767.00000	2,546	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			115.00000	200	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,946.00000	2,717	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			106.00000	186	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,037.00000	2,803	49.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.25	Call		312.00000	464	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put		1,843.00000	1,681	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call		290.00000	437	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put		1,922.00000	1,754	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call		270.00000	411	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put		2,001.00000	1,828	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call		251.00000	386	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put		2,082.00000	1,903	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		455.00000	640	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,436.00000	1,307	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		426.00000	605	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,507.00000	1,372	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		398.00000	571	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,579.00000	1,438	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		371.00000	539	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,653.00000	1,506	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		455.00000	640	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,436.00000	1,307	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		426.00000	605	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,507.00000	1,372	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		347.00000	508	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,728.00000	1,575	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		323.00000	478	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,804.00000	1,646	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		301.00000	450	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,882.00000	1,718	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		502.00000	696	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,333.00000	1,213	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		486.00000	677	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,367.00000	1,244	49.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		798.00000	1,019	47.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		830.00000	736	47.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call		683.00000	889	48.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put		1,014.00000	906	48.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.37740	16.05200		33.67	0.00	0	6,956.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,168.00000	1,416	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,166.00000	1,089	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,040.00000	1,275	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,388.00000	1,298	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		1,130.00000	1,375	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,228.00000	1,148	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		1,209.00000	1,462	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,107.00000	1,035	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,006.00000	1,237	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,454.00000	1,360	33.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Call			872.00000	1,112	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,670.00000	1,585	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			908.00000	1,149	34.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,606.00000	1,522	34.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			752.00000	978	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,900.00000	1,800	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			660.00000	873	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,108.00000	1,995	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			516.00000	704	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,514.00000	2,377	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			390.00000	552	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,988.00000	2,825	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			363.00000	519	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,111.00000	2,941	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			419.00000	587	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,867.00000	2,710	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			540.00000	733	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,438.00000	2,305	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			429.00000	599	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,827.00000	2,672	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			836.00000	1,072	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,734.00000	1,645	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,111.00000	1,354	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,259.00000	1,177	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,149.00000	1,396	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,197.00000	1,119	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			966.00000	1,201	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,514.00000	1,424	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,188.00000	1,436	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,136.00000	1,059	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,417.00000	1,708	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			865.00000	830	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,472.00000	1,766	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			820.00000	789	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,587.00000	1,886	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			735.00000	709	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,500.00000	1,796	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			798.00000	768	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,472.00000	1,766	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			820.00000	789	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,445.00000	1,737	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			843.00000	809	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,364.00000	1,651	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			912.00000	874	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,616.00000	1,917	32.82	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 16/03/2009 Currency Future	15.15	Put			714.00000	690	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,676.00000	1,980	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			674.00000	653	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,707.00000	2,012	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			655.00000	635	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,964.00000	2,279	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			512.00000	501	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,897.00000	2,210	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			545.00000	533	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,832.00000	2,143	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			580.00000	565	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,769.00000	2,077	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			617.00000	599	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,646.00000	1,949	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			694.00000	671	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,529.00000	1,826	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			777.00000	748	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,832.00000	2,143	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			580.00000	565	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,769.00000	2,077	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			617.00000	599	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,529.00000	1,826	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			777.00000	748	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,312.00000	1,595	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			960.00000	918	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,271.00000	1,541	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,019.00000	964	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,930.00000	2,244	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			528.00000	517	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,865.00000	2,176	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			563.00000	549	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,800.00000	2,110	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			598.00000	582	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,737.00000	2,044	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			635.00000	617	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,557.00000	1,856	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			755.00000	728	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,271.00000	1,541	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,019.00000	964	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,229.00000	1,488	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,077.00000	1,011	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,676.00000	1,980	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			674.00000	653	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,616.00000	1,917	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			714.00000	690	32.82	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 16/03/2009 Currency Future	15.35	Call			1,500.00000	1,796	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			798.00000	768	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,390.00000	1,679	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			888.00000	852	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,337.00000	1,623	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			935.00000	896	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,291.00000	1,568	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			989.00000	941	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,250.00000	1,514	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,048.00000	987	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,337.00000	1,623	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			935.00000	896	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,111.00000	1,354	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,259.00000	1,177	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,075.00000	1,314	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,323.00000	1,236	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,040.00000	1,275	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,388.00000	1,298	33.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,229.00000	1,488	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,077.00000	1,011	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			927.00000	1,166	34.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,575.00000	1,489	34.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,188.00000	1,436	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,136.00000	1,059	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,149.00000	1,396	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,197.00000	1,119	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,075.00000	1,314	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,323.00000	1,236	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			966.00000	1,201	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,514.00000	1,424	34.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			890.00000	1,133	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,638.00000	1,555	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,093.00000	1,334	33.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,291.00000	1,206	33.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,057.00000	1,294	33.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,355.00000	1,267	33.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,023.00000	1,256	33.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,421.00000	1,329	33.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			986.00000	1,219	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,484.00000	1,392	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			946.00000	1,184	34.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,544.00000	1,456	34.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,229.00000	1,488	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,077.00000	1,011	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			802.00000	1,034	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.05	Put			1,800.00000	1,706	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			768.00000	996	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,866.00000	1,769	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			736.00000	960	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,934.00000	1,832	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			705.00000	924	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,003.00000	1,897	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			493.00000	677	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,591.00000	2,449	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			471.00000	650	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,669.00000	2,523	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			449.00000	624	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,747.00000	2,597	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			409.00000	575	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,907.00000	2,748	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			390.00000	552	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,988.00000	2,825	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			372.00000	530	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,070.00000	2,902	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			354.00000	508	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,152.00000	2,981	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			646.00000	856	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,144.00000	2,029	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			618.00000	824	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,216.00000	2,096	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			591.00000	793	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,289.00000	2,165	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			565.00000	762	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,363.00000	2,235	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			618.00000	824	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,216.00000	2,096	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			565.00000	762	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,363.00000	2,235	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			493.00000	677	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,591.00000	2,449	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			449.00000	624	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,747.00000	2,597	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			504.00000	690	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,552.00000	2,413	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			482.00000	663	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,630.00000	2,486	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			460.00000	637	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,708.00000	2,560	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			439.00000	612	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,787.00000	2,634	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Call			399.00000	564	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,947.00000	2,786	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			381.00000	541	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,029.00000	2,863	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			346.00000	498	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,194.00000	3,020	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			429.00000	599	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,827.00000	2,672	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			354.00000	508	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,152.00000	2,981	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			337.00000	487	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,235.00000	3,060	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			321.00000	467	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,319.00000	3,140	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			306.00000	448	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,404.00000	3,220	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			291.00000	429	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,489.00000	3,302	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			409.00000	575	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,907.00000	2,748	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			337.00000	487	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,235.00000	3,060	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			321.00000	467	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,319.00000	3,140	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			632.00000	840	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,180.00000	2,063	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			604.00000	808	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,252.00000	2,131	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			578.00000	777	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,326.00000	2,200	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			552.00000	747	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,400.00000	2,270	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			528.00000	718	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,476.00000	2,341	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			785.00000	1,015	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,833.00000	1,737	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			720.00000	942	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,968.00000	1,864	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			690.00000	907	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,038.00000	1,929	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			890.00000	1,133	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,638.00000	1,555	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			854.00000	1,092	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,702.00000	1,615	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			819.00000	1,053	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.00	Put			1,767.00000	1,676	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			785.00000	1,015	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,833.00000	1,737	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			632.00000	840	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,180.00000	2,063	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,057.00000	1,294	33.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,355.00000	1,267	33.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			872.00000	1,112	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,670.00000	1,585	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			854.00000	1,092	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,702.00000	1,615	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,291.00000	1,568	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			989.00000	941	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,250.00000	1,514	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,048.00000	987	32.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,168.00000	1,416	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,166.00000	1,089	32.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			986.00000	1,219	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,484.00000	1,392	33.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.69700		16.35340		29.65	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,408.00000	1,641	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,404.00000	1,294	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,265.00000	1,486	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,661.00000	1,539	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,370.00000	1,601	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,467.00000	1,354	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,447.00000	1,687	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,343.00000	1,240	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,248.00000	1,467	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,695.00000	1,570	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,112.00000	1,344	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,908.00000	1,797	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,149.00000	1,381	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,846.00000	1,734	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			987.00000	1,207	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,134.00000	2,010	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			890.00000	1,099	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,336.00000	2,202	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			719.00000	906	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,766.00000	2,609	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			577.00000	742	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,223.00000	3,045	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			545.00000	706	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,342.00000	3,159	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			621.00000	794	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 12/06/2009 Currency Future	18.80	Put			3,068.00000	2,897	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			732.00000	921	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,729.00000	2,574	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			759.00000	951	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,655.00000	2,504	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			633.00000	807	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,029.00000	2,860	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,075.00000	1,304	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,971.00000	1,857	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,281.00000	1,504	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,628.00000	1,507	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,389.00000	1,621	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,435.00000	1,324	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,427.00000	1,662	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,374.00000	1,265	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,676.00000	1,954	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,073.00000	1,007	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,757.00000	2,039	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,003.00000	942	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,840.00000	2,127	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			937.00000	880	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,730.00000	2,010	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,026.00000	963	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,703.00000	1,982	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,049.00000	985	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,650.00000	1,926	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,096.00000	1,029	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,897.00000	2,187	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			894.00000	840	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,955.00000	2,248	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			852.00000	801	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,757.00000	2,039	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,003.00000	942	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,985.00000	2,279	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			832.00000	782	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,232.00000	2,537	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			679.00000	640	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,169.00000	2,471	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			715.00000	674	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,106.00000	2,406	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			753.00000	709	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,045.00000	2,342	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			792.00000	745	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,926.00000	2,217	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			873.00000	820	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 12/06/2009 Currency Future	15.40	Call			1,868.00000	2,157	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			915.00000	860	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,812.00000	2,097	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			959.00000	900	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,232.00000	2,537	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			679.00000	640	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,169.00000	2,471	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			715.00000	674	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,926.00000	2,217	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			873.00000	820	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,868.00000	2,157	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			915.00000	860	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,076.00000	2,374	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			772.00000	727	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,015.00000	2,310	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			811.00000	763	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,784.00000	2,068	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			981.00000	921	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,624.00000	1,898	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,120.00000	1,051	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,650.00000	1,926	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,096.00000	1,029	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,598.00000	1,871	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,145.00000	1,074	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,548.00000	1,817	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,120	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,201.00000	2,504	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			697.00000	657	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,137.00000	2,438	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			734.00000	691	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,076.00000	2,374	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			772.00000	727	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,015.00000	2,310	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			811.00000	763	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,784.00000	2,068	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			981.00000	921	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,730.00000	2,010	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,026.00000	963	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,508.00000	1,764	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,254.00000	1,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,467.00000	1,713	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,313.00000	1,216	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,598.00000	1,871	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,145.00000	1,074	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,508.00000	1,764	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 12/06/2009 Currency Future	16.10	Put			1,254.00000	1,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,573.00000	1,844	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,169.00000	1,097	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,528.00000	1,790	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,224.00000	1,143	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,389.00000	1,621	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,435.00000	1,324	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,352.00000	1,581	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,498.00000	1,384	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,316.00000	1,542	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,563.00000	1,445	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,548.00000	1,817	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,120	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,427.00000	1,662	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,374.00000	1,265	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,316.00000	1,542	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,563.00000	1,445	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,248.00000	1,467	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,695.00000	1,570	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,467.00000	1,713	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,313.00000	1,216	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,281.00000	1,504	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,628.00000	1,507	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,208.00000	1,432	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,754.00000	1,635	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,169.00000	1,398	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,815.00000	1,701	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,208.00000	1,432	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,754.00000	1,635	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,130.00000	1,365	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,877.00000	1,768	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,334.00000	1,561	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,530.00000	1,414	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,299.00000	1,523	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,595.00000	1,476	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,228.00000	1,450	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,724.00000	1,603	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,188.00000	1,415	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,785.00000	1,668	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,487.00000	1,738	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,284.00000	1,191	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,408.00000	1,641	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,404.00000	1,294	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,228.00000	1,450	29.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,724.00000	1,603	29.90	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	17.35	Call			1,039.00000	1,265	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,036.00000	1,918	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,004.00000	1,226	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,101.00000	1,979	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			970.00000	1,189	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,167.00000	2,042	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			938.00000	1,152	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,234.00000	2,105	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			706.00000	891	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,803.00000	2,644	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			681.00000	862	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,877.00000	2,715	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			656.00000	834	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,953.00000	2,787	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			610.00000	781	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,106.00000	2,934	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			588.00000	755	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,184.00000	3,008	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			566.00000	730	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,263.00000	3,083	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			874.00000	1,082	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,371.00000	2,235	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			844.00000	1,048	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,441.00000	2,301	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			815.00000	1,015	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,512.00000	2,368	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			786.00000	983	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,583.00000	2,436	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			844.00000	1,048	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,441.00000	2,301	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			786.00000	983	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,583.00000	2,436	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			706.00000	891	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,803.00000	2,644	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			656.00000	834	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,953.00000	2,787	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			693.00000	877	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,840.00000	2,680	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			669.00000	848	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,915.00000	2,751	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			644.00000	821	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,991.00000	2,824	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			599.00000	768	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,145.00000	2,971	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			556.00000	718	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 12/06/2009 Currency Future	19.10	Put			3,302.00000	3,121	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			535.00000	694	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,382.00000	3,197	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			610.00000	781	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,106.00000	2,934	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			566.00000	730	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,263.00000	3,083	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			525.00000	682	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,422.00000	3,235	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			506.00000	659	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,502.00000	3,312	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			487.00000	637	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,583.00000	3,390	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			468.00000	615	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,665.00000	3,468	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			599.00000	768	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,145.00000	2,971	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			515.00000	670	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,462.00000	3,273	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			496.00000	648	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,543.00000	3,351	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,022.00000	1,245	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,068.00000	1,948	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			954.00000	1,170	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,200.00000	2,073	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			921.00000	1,134	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,268.00000	2,137	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			859.00000	1,065	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,406.00000	2,268	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			830.00000	1,031	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,476.00000	2,334	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			801.00000	999	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,547.00000	2,402	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			773.00000	967	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,619.00000	2,470	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,130.00000	1,365	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,877.00000	1,768	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,093.00000	1,324	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,940.00000	1,827	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,057.00000	1,284	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,003.00000	1,887	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,022.00000	1,245	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,068.00000	1,948	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			859.00000	1,065	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,406.00000	2,268	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 12/06/2009 Currency Future	16.65	Call			1,299.00000	1,523	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,595.00000	1,476	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,112.00000	1,344	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,908.00000	1,797	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,149.00000	1,381	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,846.00000	1,734	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,039.00000	1,265	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,036.00000	1,918	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			970.00000	1,189	30.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,167.00000	2,042	30.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.06640		12.85470		45.83	653,320.00	50	35,146.00
€ / R On 12/12/2008 Currency Future	12.85	Call			636.00000	795	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			631.00000	578	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			577.00000	728	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			722.00000	661	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			680.00000	842	44.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			575.00000	526	44.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			726.00000	892	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			522.00000	476	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			703.00000	867	44.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			548.00000	501	44.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			657.00000	818	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			603.00000	552	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			558.00000	707	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			753.00000	690	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			415.00000	543	47.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,061.00000	977	47.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			342.00000	456	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,288.00000	1,190	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			266.00000	363	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,611.00000	1,497	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			213.00000	299	52.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,909.00000	1,783	52.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,473.00000	1,675	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			119.00000	109	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			274.00000	374	50.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,570.00000	1,457	50.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			377.00000	498	48.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,172.00000	1,081	48.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			283.00000	384	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,528.00000	1,418	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			855.00000	1,030	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			400.00000	363	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			751.00000	919	44.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.60	Put			496.00000	452	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			941.00000	1,120	42.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			336.00000	304	42.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,204.00000	1,399	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			200.00000	183	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,168.00000	1,362	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			214.00000	196	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,241.00000	1,437	41.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			186.00000	170	41.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,168.00000	1,362	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			214.00000	196	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,033.00000	1,219	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			278.00000	253	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,065.00000	1,254	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			261.00000	238	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,002.00000	1,185	42.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			297.00000	269	42.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,316.00000	1,514	41.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			161.00000	148	41.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,278.00000	1,475	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			173.00000	159	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,355.00000	1,553	41.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			150.00000	137	41.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,433.00000	1,634	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			129.00000	118	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,640.00000	1,848	41.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			85.00000	82	41.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,556.00000	1,759	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			101.00000	92	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,394.00000	1,593	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			139.00000	127	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,098.00000	1,289	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			243.00000	223	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,597.00000	1,803	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			93.00000	87	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,514.00000	1,717	41.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			110.00000	100	41.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,204.00000	1,399	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			200.00000	183	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,133.00000	1,325	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			228.00000	209	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			971.00000	1,152	42.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			316.00000	285	42.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			912.00000	1,089	43.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			357.00000	323	43.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Call			883.00000	1,059	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			378.00000	343	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			828.00000	1,001	43.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			423.00000	385	43.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,640.00000	1,848	41.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			85.00000	82	41.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,556.00000	1,759	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			101.00000	92	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,241.00000	1,437	41.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			186.00000	170	41.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			883.00000	1,059	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			378.00000	343	43.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			776.00000	945	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			471.00000	429	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			912.00000	1,089	43.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			357.00000	323	43.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			802.00000	973	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			447.00000	406	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,394.00000	1,593	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			139.00000	127	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,033.00000	1,219	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			278.00000	253	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			855.00000	1,030	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			400.00000	363	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			751.00000	919	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			496.00000	452	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			776.00000	945	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			471.00000	429	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			596.00000	749	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			691.00000	633	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			558.00000	707	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			753.00000	690	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			523.00000	667	46.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			818.00000	750	46.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			489.00000	629	46.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			885.00000	812	46.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			616.00000	772	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			661.00000	605	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			657.00000	818	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			603.00000	552	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			540.00000	686	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			785.00000	720	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			506.00000	647	46.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			851.00000	781	46.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			474.00000	610	47.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.30	Put			919.00000	844	47.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			444.00000	576	47.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			989.00000	909	47.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			365.00000	483	48.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,210.00000	1,117	48.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			321.00000	431	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,366.00000	1,264	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			301.00000	407	50.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,447.00000	1,340	50.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			250.00000	344	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,695.00000	1,577	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			235.00000	325	51.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,780.00000	1,659	51.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			220.00000	308	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,866.00000	1,741	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			458.00000	593	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			954.00000	876	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			429.00000	559	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,025.00000	943	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			402.00000	527	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,097.00000	1,011	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			353.00000	469	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,249.00000	1,153	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			331.00000	443	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,327.00000	1,227	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			311.00000	419	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,406.00000	1,302	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			292.00000	395	50.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,487.00000	1,379	50.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			389.00000	512	48.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,134.00000	1,046	48.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			342.00000	456	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,288.00000	1,190	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			283.00000	384	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,528.00000	1,418	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			258.00000	353	51.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,653.00000	1,537	51.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			242.00000	334	51.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,738.00000	1,618	51.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			228.00000	316	52.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,823.00000	1,700	52.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,597.00000	1,803	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			93.00000	87	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			129.00000	192	55.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,625.00000	2,475	55.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.15	Call			77.00000	124	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,372.00000	3,208	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			38.00000	69	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,134.00000	3,952	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			18.00000	37	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,914.00000	4,720	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			134.00000	197	55.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,579.00000	2,431	55.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			80.00000	127	57.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,325.00000	3,161	57.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			40.00000	72	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,085.00000	3,905	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			19.00000	38	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,865.00000	4,672	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,913.00000	2,123	42.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			58.00000	57	42.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			444.00000	576	47.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			989.00000	909	47.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			161.00000	232	54.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,306.00000	2,166	54.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			98.00000	150	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,043.00000	2,883	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			52.00000	90	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,797.00000	3,623	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			25.00000	48	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,571.00000	4,382	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,293.00000	2,500	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			38.00000	34	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			207.00000	291	52.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,952.00000	1,825	52.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			125.00000	187	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,671.00000	2,520	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			73.00000	121	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,419.00000	3,254	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			37.00000	66	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,182.00000	4,000	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,583.00000	2,794	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			29.00000	27	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,819.00000	2,031	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			64.00000	64	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			250.00000	344	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,695.00000	1,577	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			151.00000	220	54.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,397.00000	2,254	54.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			92.00000	142	57.32	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 12/12/2008 Currency Future	15.90	Put			3,137.00000	2,975	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			48.00000	83	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,893.00000	3,717	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,024.00000	3,236	51.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			19.00000	20	51.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,245.00000	2,453	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			40.00000	36	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			331.00000	443	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,327.00000	1,227	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			200.00000	283	52.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,996.00000	1,867	52.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			122.00000	182	55.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,717.00000	2,565	55.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			70.00000	117	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,466.00000	3,300	58.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,270.00000	3,480	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			15.00000	13	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,486.00000	2,696	46.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			31.00000	29	46.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,726.00000	1,939	41.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			71.00000	73	41.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			142.00000	208	54.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,488.00000	2,342	54.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			87.00000	134	57.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,232.00000	3,068	57.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,367.00000	3,577	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			13.00000	11	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,583.00000	2,794	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			29.00000	27	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			92.00000	142	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,137.00000	2,975	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,319.00000	3,528	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			14.00000	12	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,535.00000	2,745	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			30.00000	28	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,772.00000	1,985	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			68.00000	68	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			147.00000	214	54.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,442.00000	2,298	54.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			89.00000	138	57.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,185.00000	3,022	57.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,416.00000	3,626	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			12.00000	10	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,632.00000	2,843	47.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			27.00000	26	47.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.05	Call			1,866.00000	2,077	42.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			61.00000	60	42.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			156.00000	226	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,351.00000	2,210	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			95.00000	146	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,090.00000	2,929	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,073.00000	3,285	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			18.00000	19	52.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,293.00000	2,500	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			38.00000	34	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			207.00000	291	52.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,952.00000	1,825	52.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.34530		13.12540		32.66	93,417.10	7	4,768.00
€ / R On 16/03/2009 Currency Future	13.10	Call			929.00000	1,115	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			904.00000	869	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			855.00000	1,037	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,030.00000	992	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			948.00000	1,135	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			873.00000	840	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,009.00000	1,200	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			784.00000	754	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			989.00000	1,178	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			813.00000	782	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			837.00000	1,018	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,062.00000	1,023	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			698.00000	863	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,372.00000	1,318	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			609.00000	762	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,633.00000	1,567	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			525.00000	665	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,949.00000	1,870	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			462.00000	593	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,237.00000	2,148	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			544.00000	688	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,869.00000	1,792	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			633.00000	789	34.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,557.00000	1,494	34.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			645.00000	804	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,520.00000	1,458	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			554.00000	699	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,829.00000	1,754	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,359.00000	1,570	29.62	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			434.00000	425	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			873.00000	1,056	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			997.00000	961	32.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.70	Call			1,097.00000	1,292	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			672.00000	647	30.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,031.00000	1,222	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			755.00000	727	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,194.00000	1,392	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			568.00000	547	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,422.00000	1,633	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			397.00000	388	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,422.00000	1,633	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			397.00000	388	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,454.00000	1,665	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			379.00000	370	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,390.00000	1,601	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			415.00000	406	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,272.00000	1,479	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			496.00000	484	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,299.00000	1,509	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			473.00000	463	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,219.00000	1,421	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			544.00000	525	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,553.00000	1,765	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			328.00000	320	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,329.00000	1,539	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			453.00000	444	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,487.00000	1,698	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			361.00000	353	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,840.00000	2,055	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			214.00000	210	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,765.00000	1,980	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			240.00000	234	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,693.00000	1,906	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			267.00000	260	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,622.00000	1,835	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			296.00000	289	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,299.00000	1,509	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			473.00000	463	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,802.00000	2,017	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			227.00000	222	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,729.00000	1,942	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			253.00000	247	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,657.00000	1,870	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			282.00000	275	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,587.00000	1,800	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			312.00000	304	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,520.00000	1,732	29.19	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 16/03/2009 Currency Future	11.95	Put			344.00000	336	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,454.00000	1,665	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			379.00000	370	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,622.00000	1,835	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			296.00000	289	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,245.00000	1,450	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			520.00000	504	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,390.00000	1,601	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			415.00000	406	29.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,169.00000	1,366	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			593.00000	571	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,121.00000	1,316	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			645.00000	621	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,169.00000	1,366	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			593.00000	571	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,121.00000	1,316	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			645.00000	621	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,075.00000	1,268	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			699.00000	673	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,145.00000	1,341	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			619.00000	596	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,729.00000	1,942	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			253.00000	247	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,587.00000	1,800	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			312.00000	304	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,272.00000	1,479	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			496.00000	484	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,145.00000	1,341	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			619.00000	596	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,052.00000	1,245	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			727.00000	699	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			756.00000	928	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,231.00000	1,183	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			684.00000	848	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,408.00000	1,352	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			621.00000	776	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,595.00000	1,530	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			968.00000	1,156	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			843.00000	811	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			891.00000	1,075	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			966.00000	930	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			820.00000	999	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,095.00000	1,054	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			756.00000	928	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,231.00000	1,183	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.80	Call			1,052.00000	1,245	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			727.00000	699	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			726.00000	895	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,301.00000	1,250	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			575.00000	724	35.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,750.00000	1,678	35.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			772.00000	945	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,196.00000	1,150	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			609.00000	762	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,633.00000	1,567	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,878.00000	2,094	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			203.00000	199	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			772.00000	945	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,196.00000	1,150	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			446.00000	574	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,321.00000	2,229	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			363.00000	476	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,837.00000	2,731	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			296.00000	396	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,370.00000	3,251	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			224.00000	318	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,898.00000	3,773	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,031.00000	1,222	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			755.00000	727	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			804.00000	981	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,128.00000	1,086	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			506.00000	643	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,031.00000	1,948	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			409.00000	530	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,533.00000	2,435	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			332.00000	441	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,057.00000	2,946	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			266.00000	368	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,591.00000	3,472	40.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			350.00000	462	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,925.00000	2,817	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			259.00000	362	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,634.00000	3,517	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			174.00000	255	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,348.00000	4,209	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			115.00000	177	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,089.00000	4,932	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,956.00000	2,172	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			180.00000	177	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			712.00000	879	33.86	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	13.75	Put			1,336.00000	1,284	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			395.00000	514	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,620.00000	2,519	38.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			301.00000	402	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,325.00000	3,207	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			207.00000	298	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,032.00000	3,902	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			138.00000	208	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,762.00000	4,613	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,284.00000	2,502	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			108.00000	107	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			454.00000	584	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,279.00000	2,188	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			344.00000	455	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,969.00000	2,860	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			253.00000	354	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,678.00000	3,559	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			169.00000	249	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,394.00000	4,254	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,595.00000	2,819	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			70.00000	74	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,917.00000	2,133	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			191.00000	188	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			515.00000	654	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,990.00000	1,909	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			388.00000	506	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,663.00000	2,561	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			202.00000	291	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,077.00000	3,946	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,024.00000	3,241	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			49.00000	46	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,266.00000	3,477	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			40.00000	32	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,501.00000	2,727	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			75.00000	82	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			670.00000	833	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,445.00000	1,387	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			497.00000	633	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,072.00000	1,988	36.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			376.00000	491	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,750.00000	2,646	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			286.00000	384	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,461.00000	3,339	40.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,360.00000	3,573	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			35.00000	28	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.60	Call			2,595.00000	2,819	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			70.00000	74	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			515.00000	654	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,990.00000	1,909	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,313.00000	3,525	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			37.00000	30	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,548.00000	2,773	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			73.00000	78	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			684.00000	848	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,408.00000	1,352	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			382.00000	498	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,707.00000	2,603	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			291.00000	390	40.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,415.00000	3,295	40.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,455.00000	3,669	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			30.00000	24	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,690.00000	2,912	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			65.00000	66	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,995.00000	2,212	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			170.00000	167	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			534.00000	676	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,909.00000	1,831	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			402.00000	522	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,576.00000	2,477	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			306.00000	408	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,280.00000	3,163	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,073.00000	3,288	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			47.00000	43	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,326.00000	2,545	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			101.00000	100	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			621.00000	776	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,595.00000	1,530	34.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.60800		13.37720		28.65	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,101.00000	1,266	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,124.00000	1,058	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,047.00000	1,208	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,220.00000	1,150	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,139.00000	1,307	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,062.00000	999	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,198.00000	1,369	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			971.00000	911	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,139.00000	1,307	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,062.00000	999	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,159.00000	1,325	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,031.00000	967	27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.35	Call			1,120.00000	1,286	28.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,092.00000	1,028	28.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,030.00000	1,189	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,252.00000	1,181	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,013.00000	1,171	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,286.00000	1,213	28.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			850.00000	1,014	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,573.00000	1,506	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			715.00000	866	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,838.00000	1,758	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			598.00000	736	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,121.00000	2,028	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			521.00000	649	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,344.00000	2,241	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			654.00000	798	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,977.00000	1,890	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			780.00000	937	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,703.00000	1,629	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			814.00000	975	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,637.00000	1,567	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			669.00000	815	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,942.00000	1,857	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,064.00000	1,227	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,187.00000	1,119	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,308.00000	1,504	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			831.00000	796	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,218.00000	1,395	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			941.00000	887	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,390.00000	1,589	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			763.00000	731	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,655.00000	1,865	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			578.00000	557	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,624.00000	1,833	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			597.00000	575	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,686.00000	1,898	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			559.00000	540	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,624.00000	1,833	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			597.00000	575	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,504.00000	1,708	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			677.00000	650	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,533.00000	1,739	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			656.00000	631	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,446.00000	1,648	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			719.00000	690	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,816.00000	2,031	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	12.05	Put			489.00000	473	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,563.00000	1,770	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			636.00000	612	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,718.00000	1,930	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			541.00000	522	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,783.00000	1,997	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			506.00000	489	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,750.00000	1,964	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			523.00000	506	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,057.00000	2,278	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			380.00000	370	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,986.00000	2,206	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			409.00000	398	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,917.00000	2,135	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			440.00000	427	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,849.00000	2,065	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			472.00000	457	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,593.00000	1,801	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			616.00000	593	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,021.00000	2,242	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			394.00000	384	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,951.00000	2,170	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			424.00000	412	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,883.00000	2,100	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			456.00000	442	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,504.00000	1,708	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			677.00000	650	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,783.00000	1,997	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			506.00000	489	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,475.00000	1,678	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			698.00000	670	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,418.00000	1,619	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			740.00000	711	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,816.00000	2,031	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			489.00000	473	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,750.00000	1,964	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			523.00000	506	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,335.00000	1,532	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			808.00000	774	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,093.00000	2,314	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			366.00000	356	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,951.00000	2,170	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			424.00000	412	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,446.00000	1,648	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			719.00000	690	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	12.95	Call			1,282.00000	1,476	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			855.00000	818	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,237.00000	1,422	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			909.00000	864	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,335.00000	1,532	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			808.00000	774	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,475.00000	1,678	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			698.00000	670	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,362.00000	1,561	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			785.00000	753	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,655.00000	1,865	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			578.00000	557	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,593.00000	1,801	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			616.00000	593	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,362.00000	1,561	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			785.00000	753	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,308.00000	1,504	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			831.00000	796	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,256.00000	1,449	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			879.00000	841	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,237.00000	1,422	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			909.00000	864	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,082.00000	1,247	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,155.00000	1,089	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,047.00000	1,208	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,220.00000	1,150	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			980.00000	1,136	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,353.00000	1,278	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,179.00000	1,343	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,001.00000	935	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,101.00000	1,266	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,124.00000	1,058	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			996.00000	1,153	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,319.00000	1,245	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			964.00000	1,119	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,387.00000	1,311	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			925.00000	1,085	29.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,448.00000	1,377	29.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			797.00000	956	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,670.00000	1,598	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			763.00000	919	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,736.00000	1,661	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			731.00000	883	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,803.00000	1,725	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			699.00000	848	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.55	Put			1,872.00000	1,790	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			640.00000	782	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,012.00000	1,924	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			611.00000	751	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,084.00000	1,993	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			584.00000	721	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,157.00000	2,063	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			558.00000	691	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,231.00000	2,133	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			887.00000	1,053	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,510.00000	1,445	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			747.00000	901	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,770.00000	1,693	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			684.00000	831	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,907.00000	1,823	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			780.00000	937	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,703.00000	1,629	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			747.00000	901	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,770.00000	1,693	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			684.00000	831	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,907.00000	1,823	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			625.00000	767	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,048.00000	1,959	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			571.00000	706	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,194.00000	2,098	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			545.00000	677	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,268.00000	2,169	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			497.00000	622	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,420.00000	2,314	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			474.00000	597	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,497.00000	2,389	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			453.00000	572	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,575.00000	2,464	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			432.00000	548	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,654.00000	2,540	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			625.00000	767	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,048.00000	1,959	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			598.00000	736	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,121.00000	2,028	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			497.00000	622	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,420.00000	2,314	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			850.00000	1,014	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,573.00000	1,506	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			964.00000	1,119	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,387.00000	1,311	29.09	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	13.85	Call			945.00000	1,102	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,417.00000	1,344	29.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			906.00000	1,069	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,479.00000	1,411	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			868.00000	1,033	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,541.00000	1,475	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,218.00000	1,395	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			941.00000	887	27.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,030.00000	1,189	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,252.00000	1,181	28.65	0.00	0	0.00
ALBI On 05/02/2009 Index Future			284.58200		286.66750		0.00	0.00	0	606.00
ALBI On 07/05/2009 Index Future			292.58600		294.72800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			299.13800		301.15600		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			119.86600		120.36700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.23700		123.75200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.55100		127.07800		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			286.46850		288.45600		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			294.52650		296.56600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			302.44550		304.53700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.32800		344.67290		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			355.21200		355.99300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.37700		10.29700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.11100		8.97700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.32300		8.26000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.33400		9.21000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95100		8.81600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.98000		8.84700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.85800		8.72700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		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 05/02/2009 jFra			11.55300		11.45200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.35100		10.24400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.50700		9.38100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.07800		9.02300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.44500		9.33800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.04900		8.93600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.81300		8.69200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.88400		8.75000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.69300		8.55900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.57300		8.43600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.55000		8.41000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.42100		8.28000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.33200		8.19000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.82500		11.82700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.01500		12.02100		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			274.41800		276.90800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.13700		284.69300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.72300		292.34500		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.69700		8.57500		3.00	100,760,769.00	900	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,165.00000	2,001	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			77.00000	95	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.20700		8.06100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,364.00000	2,240	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			872.00000	932	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.55700		7.37500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,604.00000	3,474	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,182.00000	1,241	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,771.00000	3,638	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,100.00000	1,156	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.51800		8.37900		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,859.00000	1,506	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,609.00000	3,056	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			9,072.00000	8,316	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			134.00000	178	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,436.00000	2,919	8.75	0.00	0	600.00

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	8.75	Put			1,313.00000	1,597	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			5,485.00000	4,836	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			574.00000	727	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			6,633.00000	5,936	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			360.00000	464	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.38300		8.23800		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,597.00000	5,018	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,392.00000	1,627	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.25400		8.10100		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,473.00000	5,756	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			368.00000	487	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.27900		8.13500		0.00	8,538,356.40	70	2,874.00
R186 On 05/02/2009 Bond Future	9.25	Call			11,251.00000	9,704	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			8.18800		8.04000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,849.00000	8,277	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			15.00000	41	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.10400		7.95300		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,741.00000	9,148	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			35.00000	77	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.04900		11.99400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			985.00000	978	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,049.00000	1,045	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.51200		11.38300		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			109.00000	96	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			223.00000	247	0.57	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.61500		8.47700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			3,554.00000	2,983	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			88.00000	147	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.45000		8.30400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,348.00000	3,788	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			227.00000	317	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.29200		8.13800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,006.00000	4,439	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			312.00000	412	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.53700		8.40000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			4,955.00000	4,162	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			19.00000	44	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.41100		8.26900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,409.00000	3,679	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 07/05/2009 Bond Future	9.00	Put			186.00000	294	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.29000		8.14400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,376.00000	5,596	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			145.00000	217	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.54700		8.41200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			5,260.00000	4,404	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			10.00000	26	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.43500		8.29500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,581.00000	3,790	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			165.00000	272	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.33000		8.18500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,627.00000	5,767	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			103.00000	165	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.61200		8.46200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			3,100.00000	2,588	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			109.00000	175	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.43000		8.27000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,112.00000	2,653	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			423.00000	561	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.24800		8.07800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,471.00000	3,962	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			347.00000	450	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.53500		8.40000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			5,458.00000	4,572	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			4.00000	14	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.43400		8.29500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			4,659.00000	3,831	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			118.00000	209	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.33900		8.19500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,728.00000	5,831	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			69.00000	119	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.49500		8.35900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			2,767.00000	1,975	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			117.00000	259	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.39200		8.25500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			3,553.00000	2,770	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			215.00000	373	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.33600		8.19800		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,916.00000	6,014	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			52.00000	93	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			7.89600		7.77300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			10,635.00000	9,457	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			7.81800		7.69300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			11,399.00000	10,187	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			7.74600		7.62000		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,130.00000	8,897	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2.00000	6	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			282.77500		284.74700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.72900		292.75400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.54600		300.62200		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.83960		6.88920		46.41	2,051,880.00	300	5,462.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			339.00000	347	47.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			350.00000	407	47.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			360.00000	367	46.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			321.00000	377	46.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			382.00000	388	46.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			293.00000	348	46.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			406.00000	409	45.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			266.00000	320	45.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			457.00000	456	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			218.00000	267	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			457.00000	456	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			218.00000	267	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			430.00000	432	45.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			241.00000	293	45.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			154.00000	164	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			765.00000	825	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			131.00000	142	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			842.00000	902	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			194.00000	203	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			654.00000	714	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			235.00000	250	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			546.00000	610	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			282.00000	294	48.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			443.00000	504	48.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			319.00000	328	47.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			379.00000	439	47.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			515.00000	508	44.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			176.00000	219	44.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.35	Call		652.00000	632	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		112.00000	143	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		727.00000	704	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		88.00000	115	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		807.00000	781	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		68.00000	91	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		580.00000	567	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		141.00000	177	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		767.00000	742	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		78.00000	103	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		580.00000	567	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		141.00000	177	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		382.00000	388	46.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		293.00000	348	46.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		515.00000	508	44.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		176.00000	219	44.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		485.00000	481	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		196.00000	242	44.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		689.00000	668	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		100.00000	128	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		615.00000	598	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		126.00000	158	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		546.00000	537	43.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		157.00000	197	43.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		339.00000	347	47.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		350.00000	407	47.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		300.00000	311	47.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		411.00000	471	47.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		282.00000	294	48.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		443.00000	504	48.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		250.00000	264	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		511.00000	574	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		222.00000	233	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		582.00000	644	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		319.00000	328	47.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		379.00000	439	47.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		250.00000	264	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		511.00000	574	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		615.00000	598	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		126.00000	158	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		265.00000	278	48.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		476.00000	539	48.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		849.00000	820	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		59.00000	81	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		934.00000	902	43.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.00	Put			45.00000	63	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			689.00000	668	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			100.00000	128	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,113.00000	1,075	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			24.00000	36	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			1,022.00000	987	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			33.00000	48	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,159.00000	1,120	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			20.00000	31	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,067.00000	1,031	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			28.00000	41	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			978.00000	944	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			38.00000	55	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			891.00000	861	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			52.00000	71	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			807.00000	781	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			68.00000	91	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			891.00000	861	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			52.00000	71	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			978.00000	944	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			38.00000	55	43.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			166.00000	176	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			727.00000	787	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			142.00000	153	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			803.00000	863	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			166.00000	176	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			727.00000	787	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			142.00000	153	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			803.00000	863	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			121.00000	131	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			882.00000	942	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			102.00000	113	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			963.00000	1,023	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			235.00000	250	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			546.00000	610	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			209.00000	218	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			619.00000	678	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			180.00000	189	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			690.00000	750	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			111.00000	122	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			922.00000	982	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			94.00000	104	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,005.00000	1,065	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			79.00000	89	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,090.00000	1,149	49.62	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	Call			66.00000	76	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,177.00000	1,236	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			180.00000	189	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			690.00000	750	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			111.00000	122	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			922.00000	982	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			79.00000	89	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,090.00000	1,149	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			209.00000	218	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			619.00000	678	49.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.96760		7.01340		32.20	696,760.00	100	1,736.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			488.00000	508	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			474.00000	541	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			508.00000	527	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			444.00000	509	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			508.00000	527	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			444.00000	509	31.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			528.00000	547	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			415.00000	479	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			594.00000	608	30.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			330.00000	390	30.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			549.00000	567	31.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			385.00000	449	31.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			469.00000	490	32.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			505.00000	573	32.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			278.00000	306	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			914.00000	988	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			238.00000	265	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,024.00000	1,098	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			324.00000	351	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			810.00000	884	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			385.00000	411	33.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			672.00000	744	33.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			433.00000	456	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			569.00000	639	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			450.00000	473	32.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			537.00000	605	32.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			618.00000	629	30.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			304.00000	362	30.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			768.00000	769	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			204.00000	251	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			837.00000	834	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			173.00000	217	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			909.00000	903	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			146.00000	186	29.73	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 16/03/2009 Currency Future	6.55	Call			702.00000	706	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			239.00000	289	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			872.00000	868	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			159.00000	201	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			702.00000	706	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			239.00000	289	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			618.00000	629	30.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			304.00000	362	30.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			671.00000	677	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			258.00000	309	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			644.00000	653	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			281.00000	335	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			802.00000	801	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			188.00000	234	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			735.00000	737	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			221.00000	270	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			570.00000	588	31.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			357.00000	420	31.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			528.00000	547	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			415.00000	479	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			768.00000	769	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			204.00000	251	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			469.00000	490	32.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			505.00000	573	32.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			946.00000	939	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			133.00000	171	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			802.00000	801	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			188.00000	234	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			433.00000	456	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			569.00000	639	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			416.00000	441	33.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			603.00000	673	33.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			385.00000	411	33.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			672.00000	744	33.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			357.00000	384	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			744.00000	817	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			400.00000	426	33.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			637.00000	708	33.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			371.00000	398	34.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			708.00000	780	34.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			570.00000	588	31.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			357.00000	420	31.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			644.00000	653	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			281.00000	335	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,023.00000	1,012	29.73	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 16/03/2009 Currency Future	6.10	Put			110.00000	145	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			946.00000	939	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			133.00000	171	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,186.00000	1,168	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			73.00000	101	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,104.00000	1,089	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			90.00000	121	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,145.00000	1,128	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			81.00000	111	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,063.00000	1,050	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			100.00000	133	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			985.00000	975	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			121.00000	158	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			985.00000	975	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			121.00000	158	29.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			416.00000	441	33.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			603.00000	673	33.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			357.00000	384	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			744.00000	817	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			340.00000	367	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			777.00000	850	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			308.00000	335	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			844.00000	918	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			293.00000	320	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			879.00000	953	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			264.00000	292	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			950.00000	1,024	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			214.00000	241	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,100.00000	1,173	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			214.00000	241	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,100.00000	1,173	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			192.00000	218	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,178.00000	1,251	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			172.00000	198	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,258.00000	1,330	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			153.00000	179	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,340.00000	1,411	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			250.00000	278	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			987.00000	1,061	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			225.00000	253	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,062.00000	1,135	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			202.00000	229	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,139.00000	1,212	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			181.00000	208	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,218.00000	1,290	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future			7.08570	7.12730		28.19	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		571.00000	584	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		593.00000	648	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		609.00000	620	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		532.00000	584	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		609.00000	620	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		532.00000	584	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		629.00000	639	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		502.00000	553	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		589.00000	601	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		562.00000	615	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		668.00000	678	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		441.00000	492	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		689.00000	697	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		412.00000	461	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		648.00000	658	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		471.00000	522	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		571.00000	584	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		593.00000	648	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		359.00000	380	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,032.00000	1,094	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		330.00000	351	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,103.00000	1,165	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		423.00000	443	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		896.00000	957	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		487.00000	505	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		760.00000	819	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		535.00000	550	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		658.00000	715	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		552.00000	567	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		625.00000	681	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		711.00000	716	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		384.00000	431	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		852.00000	848	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		275.00000	313	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		918.00000	912	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		240.00000	276	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		951.00000	944	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		224.00000	259	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		790.00000	788	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		313.00000	353	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		951.00000	944	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		224.00000	259	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		790.00000	788	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		313.00000	353	25.98	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	6.85	Call			689.00000	697	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			412.00000	461	26.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			760.00000	759	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			333.00000	374	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			885.00000	880	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			257.00000	294	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			821.00000	818	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			293.00000	332	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			668.00000	678	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			441.00000	492	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,021.00000	1,012	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			194.00000	226	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			760.00000	759	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			333.00000	374	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			552.00000	567	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			625.00000	681	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			519.00000	535	29.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			691.00000	749	29.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			487.00000	505	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			760.00000	819	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			459.00000	478	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			831.00000	892	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			735.00000	737	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			358.00000	402	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			503.00000	520	29.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			725.00000	784	29.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			473.00000	491	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			795.00000	856	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,094.00000	1,082	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	196	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,248.00000	1,231	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			120.00000	145	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,169.00000	1,155	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			142.00000	169	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,094.00000	1,082	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	196	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,021.00000	1,012	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			194.00000	226	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			711.00000	716	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			384.00000	431	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,208.00000	1,193	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			131.00000	157	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,131.00000	1,118	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			154.00000	182	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,057.00000	1,046	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.25	Put			180.00000	211	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			986.00000	978	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			209.00000	242	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,131.00000	1,118	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			154.00000	182	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			441.00000	460	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			863.00000	925	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			406.00000	427	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			929.00000	991	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			519.00000	535	29.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			691.00000	749	29.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			390.00000	411	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			963.00000	1,025	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			390.00000	411	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			963.00000	1,025	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			359.00000	380	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,032.00000	1,094	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			330.00000	351	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,103.00000	1,165	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			303.00000	324	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,176.00000	1,239	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			278.00000	299	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,251.00000	1,313	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			255.00000	276	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,328.00000	1,390	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			233.00000	254	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,406.00000	1,468	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			255.00000	276	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,328.00000	1,390	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			441.00000	460	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			863.00000	925	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			918.00000	912	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			240.00000	276	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			648.00000	658	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			471.00000	522	27.53	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>342,249,651.20</b>	<b>23,559</b>	<b>301,501.00</b>
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<b>Grand Total:</b>								<b>342,249,651.20</b>	<b>23,559</b>	<b>301,501.00</b>
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