



Daily MTM Report

Daily summary for 12/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.32500		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.28000		9.11500		43,003,520,000.00		4,634,000	0.00
R157 On 15/09/2015 Bond			8.86000		8.66000		28,653,240,000.00		3,234,000	0.00
R186 On 21/12/2026 Bond			8.59000		8.37500		29,687,040,000.00		3,456,000	0.00
R196 On 28/02/2009 Bond			12.34600		12.34700		0.00		0	0.00
R201 On 21/12/2014 Bond			9.00000		8.79500		17,802,000,000.00		1,978,000	0.00
R203 On 15/09/2017 Bond			8.87500		8.67000		15,699,875,000.00		1,769,000	0.00
R204 On 21/12/2018 Bond			8.87000		8.67000		16,719,950,000.00		1,885,000	0.00
R206 On 15/01/2014 Bond			9.01000		8.80500		8,244,150,000.00		915,000	0.00
R207 On 15/01/2020 Bond			8.84500		8.65000		11,799,230,000.00		1,334,000	0.00
R208 On 31/03/2021 Bond			8.80800		8.61200		6,200,832,000.00		704,000	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond			8.20000	7.98000			8,027,800,000.00	979,000	0.00
Total for j-Bonds:							185,837,637,000.00	20,888,000	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.47430	10.34300		47.55	97,033,915.20	9,264	147,362.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		563.00000	622	46.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		570.00000	498	46.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		675.00000	746	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		432.00000	371	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		605.00000	669	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		512.00000	445	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		751.00000	829	45.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		358.00000	305	45.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call		835.00000	920	44.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put		292.00000	246	44.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		751.00000	829	45.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		358.00000	305	45.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		675.00000	746	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		432.00000	371	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call		392.00000	432	49.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put		899.00000	807	49.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		807.00000	889	44.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		314.00000	265	44.64	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call		583.00000	645	46.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put		540.00000	471	46.65	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call		328.00000	360	50.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put		1,085.00000	986	50.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call		305.00000	335	51.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put		1,162.00000	1,061	51.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call		505.00000	557	47.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put		662.00000	583	47.55	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call		284.00000	312	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put		1,241.00000	1,138	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call		247.00000	271	52.66	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call		421.00000	464	48.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put		828.00000	740	48.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put		1,404.00000	1,296	52.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		563.00000	622	46.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		570.00000	498	46.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,663.00000	2,795	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			20.00000	21	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			406.00000	448	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			863.00000	774	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			959.00000	1,057	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			216.00000	183	43.92	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			992.00000	1,093	43.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			199.00000	169	43.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,335.00000	1,450	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			92.00000	76	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,100.00000	1,206	43.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			157.00000	132	43.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,176.00000	1,285	43.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			133.00000	111	43.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,028.00000	1,130	43.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			185.00000	156	43.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,254.00000	1,367	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			111.00000	92	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,100.00000	1,206	43.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			157.00000	132	43.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,418.00000	1,536	42.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			75.00000	62	42.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,376.00000	1,493	42.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			83.00000	69	42.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,785.00000	1,920	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			42.00000	46	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,548.00000	1,680	44.94	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			55.00000	55	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,931.00000	2,066	50.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			38.00000	42	50.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,980.00000	2,114	51.24	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			37.00000	40	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,028.00000	2,163	51.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			35.00000	39	51.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,126.00000	2,260	53.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			33.00000	36	53.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,077.00000	2,212	52.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			34.00000	37	52.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,273.00000	2,405	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	31	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,370.00000	2,502	55.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			27.00000	28	55.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,882.00000	2,017	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			39.00000	43	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,468.00000	2,600	56.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	25	56.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,273.00000	2,405	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	31	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,175.00000	2,309	53.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			32.00000	34	53.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,688.00000	1,824	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			45.00000	50	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,175.00000	2,309	53.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			32.00000	34	53.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,785.00000	1,920	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			42.00000	46	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,592.00000	1,728	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			49.00000	53	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,565.00000	2,697	57.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			22.00000	23	57.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,468.00000	2,600	56.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	25	56.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,077.00000	2,212	52.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			34.00000	37	52.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,516.00000	2,648	57.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			23.00000	24	57.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,419.00000	2,551	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			26.00000	27	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,322.00000	2,454	55.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			29.00000	29	55.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,224.00000	2,357	54.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			31.00000	33	54.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,834.00000	1,969	49.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			41.00000	45	49.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,737.00000	1,872	47.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			44.00000	48	47.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,504.00000	1,632	44.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			61.00000	58	44.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,688.00000	1,824	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			45.00000	50	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,592.00000	1,728	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			49.00000	53	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,640.00000	1,776	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			47.00000	51	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,548.00000	1,680	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			55.00000	55	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,461.00000	1,584	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			68.00000	60	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,294.00000	1,408	43.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			101.00000	84	43.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,214.00000	1,326	43.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			121.00000	101	43.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,138.00000	1,246	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			145.00000	121	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,063.00000	1,168	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			170.00000	144	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,335.00000	1,450	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			92.00000	76	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,254.00000	1,367	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			111.00000	92	43.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			835.00000	920	44.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			292.00000	246	44.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			725.00000	801	45.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			382.00000	326	45.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			627.00000	694	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			484.00000	420	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,980.00000	2,114	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			37.00000	40	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			896.00000	986	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			253.00000	212	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			779.00000	859	44.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			336.00000	285	44.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			896.00000	986	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			253.00000	212	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,176.00000	1,285	43.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			133.00000	111	43.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			865.00000	952	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			272.00000	228	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			651.00000	719	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			458.00000	395	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			352.00000	387	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,009.00000	913	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			175.00000	192	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,832.00000	1,718	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			124.00000	135	57.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,281.00000	2,161	57.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			294.00000	323	51.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,201.00000	1,099	51.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			208.00000	227	53.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,615.00000	1,503	53.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			147.00000	161	56.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,054.00000	1,936	56.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,138.00000	1,246	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			145.00000	121	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			274.00000	301	51.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,281.00000	1,177	51.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			194.00000	212	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,701.00000	1,588	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			137.00000	150	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,144.00000	2,026	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			103.00000	114	58.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,510.00000	2,390	58.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			487.00000	537	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			694.00000	613	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			169.00000	185	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,876.00000	1,761	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			99.00000	110	58.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,556.00000	2,436	58.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			55.00000	64	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,262.00000	3,140	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			27.00000	32	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,984.00000	3,857	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,461.00000	1,584	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			68.00000	60	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			523.00000	578	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			630.00000	554	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			181.00000	198	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,788.00000	1,674	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			107.00000	118	58.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,464.00000	2,344	58.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			61.00000	70	60.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,168.00000	3,045	60.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			30.00000	35	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,887.00000	3,761	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			115.00000	126	57.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,372.00000	2,252	57.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			66.00000	75	60.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,073.00000	2,950	60.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			33.00000	38	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,790.00000	3,664	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			231.00000	252	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,488.00000	1,378	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			80.00000	89	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,837.00000	2,714	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			41.00000	49	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,548.00000	3,424	60.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,251.00000	3,381	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			8.00000	7	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,399.00000	3,529	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			6.00000	5	61.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.70	Call			437.00000	482	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			794.00000	707	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			256.00000	280	52.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,363.00000	1,256	52.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			152.00000	166	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,009.00000	1,892	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			89.00000	99	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,696.00000	2,574	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,547.00000	3,678	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			4.00000	3	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,810.00000	2,942	60.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			17.00000	18	60.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,350.00000	3,480	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			7.00000	5	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,614.00000	2,746	58.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			21.00000	22	58.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			86.00000	95	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,743.00000	2,621	59.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,154.00000	3,283	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			11.00000	9	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,419.00000	2,551	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			26.00000	27	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,063.00000	1,168	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			170.00000	144	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			627.00000	694	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			484.00000	420	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			365.00000	401	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			972.00000	877	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			215.00000	235	53.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,572.00000	1,461	53.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			128.00000	140	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,235.00000	2,116	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			75.00000	83	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,932.00000	2,808	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			0.00000	3,185	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	11	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			0.00000	373	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	949	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			0.00000	220	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	1,545	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			0.00000	131	57.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			0.00000	2,206	57.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			0.00000	77	60.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			0.00000	2,903	60.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.73570		10.59290		37.62	11,433,520.50	1,065	16,154.00

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			923.00000	993	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			930.00000	857	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,045.00000	1,115	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			752.00000	680	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			983.00000	1,051	36.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			840.00000	765	36.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,086.00000	1,170	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			693.00000	634	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,168.00000	1,255	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			625.00000	570	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,086.00000	1,170	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			693.00000	634	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,045.00000	1,115	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			752.00000	680	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,024.00000	1,093	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			781.00000	708	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			744.00000	808	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,251.00000	1,173	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			638.00000	696	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,445.00000	1,360	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			622.00000	679	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,479.00000	1,393	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			575.00000	628	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,582.00000	1,493	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			782.00000	842	38.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,189.00000	1,106	38.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,766.00000	2,898	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			73.00000	62	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			867.00000	934	37.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,024.00000	948	37.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,343.00000	1,438	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			500.00000	453	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,637.00000	1,744	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			345.00000	308	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,502.00000	1,604	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			409.00000	368	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,374.00000	1,470	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			481.00000	435	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,569.00000	1,673	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	337	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,437.00000	1,536	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			444.00000	400	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,708.00000	1,816	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	281	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,046.00000	2,164	36.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.75	Put			203.00000	178	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,006.00000	2,124	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			214.00000	188	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,165.00000	2,287	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			173.00000	151	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,165.00000	2,287	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			173.00000	151	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,206.00000	2,328	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			163.00000	142	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,330.00000	2,455	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			137.00000	119	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,289.00000	2,412	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			146.00000	127	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,247.00000	2,370	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			154.00000	134	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,415.00000	2,541	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			122.00000	106	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,206.00000	2,328	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			163.00000	142	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,632.00000	2,762	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			89.00000	76	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,544.00000	2,673	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			101.00000	87	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,458.00000	2,585	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			115.00000	99	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,373.00000	2,498	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			130.00000	112	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,125.00000	2,245	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			182.00000	160	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,968.00000	2,084	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			225.00000	198	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,373.00000	2,498	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			130.00000	112	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,289.00000	2,412	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			146.00000	127	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,968.00000	2,084	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			225.00000	198	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,891.00000	2,005	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			248.00000	220	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,676.00000	2,807	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			83.00000	71	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,588.00000	2,717	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			95.00000	82	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,501.00000	2,629	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			108.00000	93	36.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,085.00000	2,204	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			192.00000	169	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,588.00000	2,717	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			95.00000	82	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,501.00000	2,629	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			108.00000	93	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,085.00000	2,204	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			192.00000	169	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,006.00000	2,124	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			214.00000	188	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,929.00000	2,044	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			236.00000	209	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,632.00000	2,762	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			89.00000	76	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,544.00000	2,673	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			101.00000	87	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,125.00000	2,245	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			182.00000	160	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,415.00000	2,541	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			122.00000	106	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,854.00000	1,967	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			261.00000	231	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,780.00000	1,891	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			287.00000	255	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,708.00000	1,816	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	281	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,780.00000	1,891	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			287.00000	255	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,569.00000	1,673	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	337	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,437.00000	1,536	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			444.00000	400	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,374.00000	1,470	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			481.00000	435	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,929.00000	2,044	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			236.00000	209	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,637.00000	1,744	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			345.00000	308	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,313.00000	1,407	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			520.00000	471	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,253.00000	1,345	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			560.00000	509	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,196.00000	1,285	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			603.00000	549	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,313.00000	1,407	36.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Put			520.00000	471	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,253.00000	1,345	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			560.00000	509	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,140.00000	1,226	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			647.00000	591	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,603.00000	1,708	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			360.00000	322	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,535.00000	1,638	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			392.00000	352	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,469.00000	1,570	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			426.00000	384	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,405.00000	1,503	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			462.00000	417	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,283.00000	1,375	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			540.00000	490	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,224.00000	1,314	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			581.00000	529	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,168.00000	1,255	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			625.00000	570	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,113.00000	1,198	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			670.00000	612	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			942.00000	1,012	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			900.00000	826	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			904.00000	973	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			961.00000	887	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			832.00000	896	38.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,089.00000	1,010	38.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			798.00000	860	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,156.00000	1,074	38.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			763.00000	825	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,220.00000	1,139	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			726.00000	789	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,283.00000	1,203	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,113.00000	1,198	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			670.00000	612	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,065.00000	1,142	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			723.00000	657	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			942.00000	1,012	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			900.00000	826	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			904.00000	973	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			961.00000	887	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,004.00000	1,072	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			811.00000	736	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			962.00000	1,031	36.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			870.00000	795	36.86	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	10.70	Call			885.00000	954	37.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			992.00000	918	37.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			849.00000	915	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,056.00000	979	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			815.00000	877	38.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,122.00000	1,042	38.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			849.00000	915	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,056.00000	979	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			707.00000	769	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,314.00000	1,234	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			672.00000	732	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,379.00000	1,296	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			672.00000	732	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,379.00000	1,296	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			606.00000	662	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,513.00000	1,426	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			545.00000	597	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,652.00000	1,561	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			517.00000	566	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,724.00000	1,631	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			490.00000	537	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,797.00000	1,701	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			464.00000	509	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,871.00000	1,774	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			763.00000	825	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,220.00000	1,139	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			726.00000	789	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,283.00000	1,203	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			690.00000	751	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,347.00000	1,265	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			655.00000	714	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,412.00000	1,328	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			590.00000	645	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,547.00000	1,459	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			560.00000	612	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,617.00000	1,527	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			531.00000	581	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,688.00000	1,596	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			503.00000	552	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,760.00000	1,666	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			517.00000	566	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,724.00000	1,631	38.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,140.00000	1,226	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			647.00000	591	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			923.00000	993	37.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.60	Put			930.00000	857	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,004.00000	1,072	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			811.00000	736	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.96640		10.81520		34.10	11,459,888.00	1,045	2,591.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,111.00000	1,197	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,096.00000	1,030	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,232.00000	1,321	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			917.00000	855	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,150.00000	1,233	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,035.00000	967	33.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,269.00000	1,374	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			854.00000	807	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,348.00000	1,456	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			783.00000	739	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,269.00000	1,374	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			854.00000	807	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,211.00000	1,295	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			946.00000	879	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,211.00000	1,295	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			946.00000	879	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			915.00000	997	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,449.00000	1,381	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			807.00000	887	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,642.00000	1,571	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			790.00000	870	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,675.00000	1,603	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			742.00000	818	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,776.00000	1,701	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			972.00000	1,047	34.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,357.00000	1,281	34.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,093.00000	1,177	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,127.00000	1,060	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,170.00000	1,251	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,005.00000	935	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,056.00000	1,138	34.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,191.00000	1,121	34.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,516.00000	1,630	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			651.00000	613	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,795.00000	1,917	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			480.00000	450	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,667.00000	1,785	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			552.00000	519	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,546.00000	1,660	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			630.00000	594	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,730.00000	1,850	32.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.60	Put			515.00000	484	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,606.00000	1,722	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			590.00000	556	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,861.00000	1,985	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			446.00000	418	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,178.00000	2,309	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			313.00000	293	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,178.00000	2,309	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			313.00000	293	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,290.00000	2,424	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			275.00000	257	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,329.00000	2,462	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			263.00000	246	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,367.00000	2,502	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			252.00000	235	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,445.00000	2,581	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			230.00000	215	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,406.00000	2,541	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			241.00000	225	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,565.00000	2,702	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			200.00000	186	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,406.00000	2,541	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			241.00000	225	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,253.00000	2,385	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			287.00000	269	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,729.00000	2,869	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			164.00000	152	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,646.00000	2,785	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			181.00000	169	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,485.00000	2,621	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			219.00000	205	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,105.00000	2,234	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			340.00000	318	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,033.00000	2,161	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			368.00000	345	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,687.00000	2,827	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			172.00000	160	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,605.00000	2,744	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			190.00000	177	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,525.00000	2,662	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			209.00000	195	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,215.00000	2,347	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			300.00000	280	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,141.00000	2,272	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			326.00000	305	32.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,069.00000	2,198	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			354.00000	331	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,898.00000	3,040	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			133.00000	123	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,813.00000	2,954	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			148.00000	137	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,485.00000	2,621	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			219.00000	205	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,565.00000	2,702	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			200.00000	186	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,771.00000	2,911	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			155.00000	145	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,605.00000	2,744	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			190.00000	177	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,215.00000	2,347	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			300.00000	280	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,445.00000	2,581	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			230.00000	215	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,367.00000	2,502	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			252.00000	235	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,290.00000	2,424	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			275.00000	257	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,069.00000	2,198	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			354.00000	331	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,998.00000	2,125	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	359	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,929.00000	2,054	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			414.00000	388	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,998.00000	2,125	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			383.00000	359	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,667.00000	1,785	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			552.00000	519	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,730.00000	1,850	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			515.00000	484	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,487.00000	1,600	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			672.00000	633	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,430.00000	1,541	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			715.00000	675	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,375.00000	1,484	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			760.00000	717	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,929.00000	2,054	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			414.00000	388	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,606.00000	1,722	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			590.00000	556	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,430.00000	1,541	32.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.10	Put			715.00000	675	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,322.00000	1,428	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			806.00000	762	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,861.00000	1,985	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			446.00000	418	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,546.00000	1,660	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			630.00000	594	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,762.00000	1,883	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			497.00000	467	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,698.00000	1,818	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			533.00000	501	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,636.00000	1,754	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			571.00000	537	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,575.00000	1,691	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			610.00000	574	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,459.00000	1,570	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			693.00000	654	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,403.00000	1,512	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			737.00000	696	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,295.00000	1,401	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			830.00000	784	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,130.00000	1,215	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,065.00000	998	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,022.00000	1,100	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,257.00000	1,184	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			989.00000	1,064	34.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,323.00000	1,248	34.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			953.00000	1,030	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,388.00000	1,314	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,322.00000	1,428	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			806.00000	762	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,190.00000	1,270	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			975.00000	904	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,111.00000	1,197	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,096.00000	1,030	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,074.00000	1,157	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,159.00000	1,091	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,039.00000	1,119	34.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,224.00000	1,152	34.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,005.00000	1,082	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,290.00000	1,216	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,190.00000	1,270	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			975.00000	904	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,074.00000	1,157	33.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,159.00000	1,091	33.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,005.00000	1,082	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,290.00000	1,216	34.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			934.00000	1,013	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,418.00000	1,347	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			896.00000	981	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,481.00000	1,415	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			860.00000	943	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,544.00000	1,476	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			824.00000	905	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,609.00000	1,539	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			878.00000	962	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,512.00000	1,445	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			842.00000	924	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,577.00000	1,507	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			774.00000	852	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,709.00000	1,636	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			711.00000	785	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,845.00000	1,768	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			681.00000	753	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,915.00000	1,837	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			652.00000	722	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,987.00000	1,906	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			624.00000	693	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,059.00000	1,976	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			758.00000	835	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,742.00000	1,668	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			726.00000	801	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,811.00000	1,735	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			696.00000	769	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,880.00000	1,802	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			666.00000	737	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,951.00000	1,871	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			842.00000	924	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,577.00000	1,507	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			681.00000	753	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,915.00000	1,837	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			989.00000	1,064	34.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,323.00000	1,248	34.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,403.00000	1,512	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			737.00000	696	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,295.00000	1,401	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			830.00000	784	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,251.00000	1,347	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			885.00000	831	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,170.00000	1,251	33.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,005.00000	935	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,093.00000	1,177	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,127.00000	1,060	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,459.00000	1,570	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			693.00000	654	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,375.00000	1,484	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			760.00000	717	32.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.89990		16.03280		50.76	1,256,092.10	79	2,637.00
£ / R On 12/12/2008 Currency Future	16.05	Call			889.00000	861	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			906.00000	1,011	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,042.00000	1,007	50.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			709.00000	807	50.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			868.00000	842	51.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			935.00000	1,042	51.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			997.00000	964	50.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			764.00000	864	50.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,066.00000	1,029	49.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			683.00000	779	49.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			975.00000	943	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			792.00000	893	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			848.00000	823	51.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			966.00000	1,073	51.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			715.00000	690	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,183.00000	1,290	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			735.00000	709	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,153.00000	1,259	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			571.00000	553	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,438.00000	1,553	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			508.00000	493	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,575.00000	1,693	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			363.00000	355	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,980.00000	2,105	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			245.00000	242	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,462.00000	2,592	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			221.00000	219	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,589.00000	2,719	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			262.00000	258	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,379.00000	2,509	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			351.00000	344	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,018.00000	2,144	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			351.00000	344	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,018.00000	2,144	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			271.00000	267	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,338.00000	2,467	51.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.65	Call			658.00000	636	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,276.00000	1,386	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			931.00000	901	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			848.00000	951	50.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			829.00000	804	51.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			996.00000	1,104	51.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			868.00000	842	51.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			935.00000	1,042	51.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			953.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			820.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,326.00000	1,271	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			493.00000	571	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,390.00000	1,331	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			457.00000	532	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,488.00000	1,426	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			406.00000	476	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,358.00000	1,301	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			475.00000	551	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,295.00000	1,241	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			512.00000	591	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,204.00000	1,155	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			571.00000	655	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,522.00000	1,458	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			390.00000	458	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,591.00000	1,524	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			359.00000	424	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,455.00000	1,394	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			422.00000	494	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,626.00000	1,558	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			344.00000	408	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,735.00000	1,661	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			302.00000	361	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,923.00000	1,842	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			240.00000	292	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,846.00000	1,769	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			264.00000	319	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,771.00000	1,697	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			289.00000	347	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,698.00000	1,626	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			315.00000	376	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,557.00000	1,491	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			374.00000	441	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,422.00000	1,362	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			439.00000	513	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,662.00000	1,592	49.35	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	14.70	Put			329.00000	392	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,390.00000	1,331	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			457.00000	532	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,264.00000	1,212	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			531.00000	612	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,234.00000	1,183	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			551.00000	633	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,175.00000	1,127	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			592.00000	677	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,118.00000	1,076	49.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			635.00000	726	49.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,884.00000	1,805	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			252.00000	305	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,809.00000	1,732	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			276.00000	332	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,735.00000	1,661	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			302.00000	361	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,146.00000	1,100	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			613.00000	700	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,090.00000	1,052	49.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			657.00000	752	49.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,066.00000	1,029	49.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			683.00000	779	49.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,591.00000	1,524	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			359.00000	424	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,264.00000	1,212	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			531.00000	612	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,771.00000	1,697	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			289.00000	347	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,698.00000	1,626	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			315.00000	376	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,422.00000	1,362	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			439.00000	513	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,358.00000	1,301	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			475.00000	551	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,522.00000	1,458	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			390.00000	458	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,204.00000	1,155	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			571.00000	655	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			997.00000	964	50.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			764.00000	864	50.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			910.00000	881	51.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			877.00000	981	51.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,090.00000	1,052	49.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			657.00000	752	49.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.90	Call			953.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			820.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			791.00000	768	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,059.00000	1,168	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			953.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			820.00000	922	50.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			829.00000	804	51.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			996.00000	1,104	51.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			756.00000	728	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,123.00000	1,229	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			756.00000	728	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,123.00000	1,229	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			677.00000	654	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,244.00000	1,354	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,118.00000	1,076	49.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			635.00000	726	49.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,019.00000	985	50.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			736.00000	835	50.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			975.00000	943	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			792.00000	893	50.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			889.00000	861	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			906.00000	1,011	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			810.00000	786	51.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,027.00000	1,136	51.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			773.00000	748	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,090.00000	1,198	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			696.00000	672	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,213.00000	1,322	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			622.00000	602	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,339.00000	1,452	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			588.00000	569	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,405.00000	1,519	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			555.00000	538	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,472.00000	1,588	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			523.00000	508	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,540.00000	1,658	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			329.00000	323	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,097.00000	2,223	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			309.00000	303	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,176.00000	2,303	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			289.00000	285	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,257.00000	2,385	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			253.00000	250	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,421.00000	2,550	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			237.00000	234	51.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.30	Put			2,504.00000	2,634	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			207.00000	205	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,674.00000	2,805	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			478.00000	465	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,646.00000	1,765	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			450.00000	438	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,718.00000	1,838	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			424.00000	413	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,791.00000	1,913	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			398.00000	389	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,865.00000	1,989	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			374.00000	366	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,941.00000	2,066	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			424.00000	413	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,791.00000	1,913	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			374.00000	366	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,941.00000	2,066	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			309.00000	303	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,176.00000	2,303	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			271.00000	267	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,338.00000	2,467	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			340.00000	333	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,057.00000	2,183	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			319.00000	313	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,136.00000	2,263	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			299.00000	294	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,216.00000	2,344	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			280.00000	276	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,297.00000	2,426	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			229.00000	227	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,546.00000	2,677	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			214.00000	212	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,631.00000	2,762	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			200.00000	198	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,717.00000	2,849	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			253.00000	250	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,421.00000	2,550	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			237.00000	234	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,504.00000	2,634	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			221.00000	219	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,589.00000	2,719	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			193.00000	192	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,760.00000	2,892	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			180.00000	179	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,847.00000	2,979	51.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.80	Call			168.00000	167	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,935.00000	3,068	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			319.00000	313	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,136.00000	2,263	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			280.00000	276	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,297.00000	2,426	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			229.00000	227	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,546.00000	2,677	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			200.00000	198	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,717.00000	2,849	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			186.00000	185	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,803.00000	2,936	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			464.00000	452	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,681.00000	1,802	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			437.00000	426	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,754.00000	1,876	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			411.00000	401	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,828.00000	1,951	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			386.00000	377	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,903.00000	2,027	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			640.00000	619	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,307.00000	1,419	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			605.00000	585	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,372.00000	1,485	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			571.00000	553	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,438.00000	1,553	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			539.00000	522	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,506.00000	1,623	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			640.00000	619	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,307.00000	1,419	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			605.00000	585	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,372.00000	1,485	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			508.00000	493	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,575.00000	1,693	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			478.00000	465	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,646.00000	1,765	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			450.00000	438	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,718.00000	1,838	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			696.00000	672	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,213.00000	1,322	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			677.00000	654	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,244.00000	1,354	51.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,019.00000	985	50.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			736.00000	835	50.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.28090		16.37740		35.45	0.00	0	6,956.00

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	16.40	Call			1,275.00000	1,293	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,298.00000	1,412	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,416.00000	1,431	34.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,089.00000	1,200	34.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,275.00000	1,293	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,298.00000	1,412	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,375.00000	1,391	35.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,148.00000	1,260	35.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,462.00000	1,470	34.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,035.00000	1,139	34.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,237.00000	1,256	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,360.00000	1,475	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,112.00000	1,126	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,585.00000	1,695	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,149.00000	1,166	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,522.00000	1,635	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			978.00000	994	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,800.00000	1,913	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			873.00000	892	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,995.00000	2,111	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			704.00000	726	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,377.00000	2,495	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			552.00000	575	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,825.00000	2,944	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			519.00000	542	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,941.00000	3,061	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			587.00000	610	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,710.00000	2,829	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			733.00000	754	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,305.00000	2,423	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			599.00000	622	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,672.00000	2,791	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,072.00000	1,087	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,645.00000	1,756	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,354.00000	1,370	35.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,177.00000	1,289	35.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,396.00000	1,411	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,119.00000	1,230	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,201.00000	1,220	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,424.00000	1,539	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,436.00000	1,450	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,059.00000	1,169	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,708.00000	1,702	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			830.00000	921	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,766.00000	1,759	34.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.40	Put			789.00000	878	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,886.00000	1,875	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			709.00000	794	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,796.00000	1,787	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			768.00000	856	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,766.00000	1,759	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			789.00000	878	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,737.00000	1,730	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			809.00000	899	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,651.00000	1,647	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			874.00000	966	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,917.00000	1,905	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			690.00000	774	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,980.00000	1,966	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			653.00000	735	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,012.00000	1,997	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			635.00000	716	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,279.00000	2,255	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			501.00000	574	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,210.00000	2,188	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			533.00000	607	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,143.00000	2,123	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			565.00000	642	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,077.00000	2,059	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			599.00000	678	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,949.00000	1,935	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			671.00000	754	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,826.00000	1,816	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			748.00000	835	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,143.00000	2,123	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			565.00000	642	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,077.00000	2,059	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			599.00000	678	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,826.00000	1,816	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			748.00000	835	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,595.00000	1,593	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			918.00000	1,012	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,541.00000	1,541	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			964.00000	1,060	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,244.00000	2,221	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			517.00000	590	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,176.00000	2,156	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			549.00000	625	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,110.00000	2,091	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			582.00000	660	34.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.95	Call			2,044.00000	2,028	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			617.00000	697	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,856.00000	1,845	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			728.00000	815	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,541.00000	1,541	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			964.00000	1,060	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,488.00000	1,489	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,011.00000	1,109	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,980.00000	1,966	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			653.00000	735	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,917.00000	1,905	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			690.00000	774	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,796.00000	1,787	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			768.00000	856	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,679.00000	1,674	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			852.00000	944	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,623.00000	1,620	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			896.00000	989	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,568.00000	1,567	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			941.00000	1,036	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,514.00000	1,515	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			987.00000	1,084	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,623.00000	1,620	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			896.00000	989	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,354.00000	1,370	35.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,177.00000	1,289	35.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,314.00000	1,331	35.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,236.00000	1,350	35.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,488.00000	1,489	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,011.00000	1,109	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,166.00000	1,186	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,489.00000	1,605	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,436.00000	1,450	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,059.00000	1,169	34.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,396.00000	1,411	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,119.00000	1,230	35.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,314.00000	1,331	35.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,236.00000	1,350	35.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,201.00000	1,220	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,424.00000	1,539	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,133.00000	1,145	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,555.00000	1,665	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,334.00000	1,350	35.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,206.00000	1,320	35.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,294.00000	1,312	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.35	Put			1,267.00000	1,381	35.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,256.00000	1,274	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,329.00000	1,443	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,219.00000	1,238	35.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,392.00000	1,507	35.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,184.00000	1,203	36.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,456.00000	1,572	36.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,488.00000	1,489	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,011.00000	1,109	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,034.00000	1,049	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,706.00000	1,818	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			996.00000	1,012	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,769.00000	1,881	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			960.00000	976	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,832.00000	1,946	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			924.00000	942	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,897.00000	2,011	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			677.00000	699	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,449.00000	2,568	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			650.00000	672	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,523.00000	2,641	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			624.00000	647	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,597.00000	2,716	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			575.00000	598	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,748.00000	2,867	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			552.00000	575	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,825.00000	2,944	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			530.00000	553	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,902.00000	3,022	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			508.00000	531	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,981.00000	3,101	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			856.00000	875	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,029.00000	2,144	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			824.00000	844	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,096.00000	2,213	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			793.00000	813	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,165.00000	2,282	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			762.00000	783	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,235.00000	2,352	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			824.00000	844	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,096.00000	2,213	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			762.00000	783	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,235.00000	2,352	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			677.00000	699	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,449.00000	2,568	36.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			624.00000	647	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,597.00000	2,716	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			690.00000	712	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,413.00000	2,531	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			663.00000	685	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,486.00000	2,605	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			637.00000	660	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,560.00000	2,679	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			612.00000	634	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,634.00000	2,754	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			564.00000	587	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,786.00000	2,906	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			541.00000	564	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,863.00000	2,983	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			498.00000	521	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,020.00000	3,140	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			599.00000	622	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,672.00000	2,791	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			508.00000	531	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,981.00000	3,101	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			487.00000	511	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,060.00000	3,180	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			467.00000	491	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,140.00000	3,260	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			448.00000	471	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,220.00000	3,340	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			429.00000	452	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,302.00000	3,421	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			575.00000	598	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,748.00000	2,867	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			487.00000	511	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,060.00000	3,180	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			467.00000	491	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,140.00000	3,260	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			840.00000	859	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,063.00000	2,178	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			808.00000	828	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,131.00000	2,247	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			777.00000	798	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,200.00000	2,317	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			747.00000	768	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,270.00000	2,387	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			718.00000	740	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,341.00000	2,459	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,015.00000	1,030	36.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Put			1,737.00000	1,849	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			942.00000	959	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,864.00000	1,978	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			907.00000	925	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,929.00000	2,044	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,133.00000	1,145	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,555.00000	1,665	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,092.00000	1,106	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,615.00000	1,725	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			1,053.00000	1,068	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,676.00000	1,787	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,015.00000	1,030	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,737.00000	1,849	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			840.00000	859	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,063.00000	2,178	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,294.00000	1,312	35.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,267.00000	1,381	35.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,112.00000	1,126	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,585.00000	1,695	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,092.00000	1,106	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,615.00000	1,725	36.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,568.00000	1,567	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			941.00000	1,036	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,514.00000	1,515	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			987.00000	1,084	34.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,416.00000	1,431	34.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,089.00000	1,200	34.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,219.00000	1,238	35.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,392.00000	1,507	35.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.61930		16.69700		30.83	33,238.60	2	2.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,504.00000	1,526	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,507.00000	1,607	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,641.00000	1,661	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,294.00000	1,392	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,486.00000	1,508	31.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,539.00000	1,638	31.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,601.00000	1,621	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,354.00000	1,452	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,687.00000	1,699	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,240.00000	1,329	30.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,467.00000	1,490	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,570.00000	1,671	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,344.00000	1,360	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,797.00000	1,890	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,381.00000	1,400	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.05	Put			1,734.00000	1,831	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,207.00000	1,225	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,010.00000	2,106	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,099.00000	1,118	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,202.00000	2,299	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			906.00000	928	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,609.00000	2,709	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			742.00000	766	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,045.00000	3,146	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			706.00000	729	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,159.00000	3,260	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			794.00000	817	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,897.00000	2,998	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			921.00000	943	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,574.00000	2,673	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			951.00000	973	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,504.00000	2,604	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			807.00000	830	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,860.00000	2,961	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,304.00000	1,320	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,857.00000	1,951	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,621.00000	1,641	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,324.00000	1,422	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,662.00000	1,681	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,265.00000	1,362	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,954.00000	1,952	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,007.00000	1,083	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,039.00000	2,035	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			942.00000	1,016	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,127.00000	2,121	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			880.00000	952	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,010.00000	2,007	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			963.00000	1,038	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,982.00000	1,979	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			985.00000	1,060	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,926.00000	1,925	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,029.00000	1,105	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,187.00000	2,180	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			840.00000	911	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,248.00000	2,240	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			801.00000	870	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,039.00000	2,035	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			942.00000	1,016	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,279.00000	2,270	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			782.00000	851	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Call			2,537.00000	2,522	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			640.00000	703	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,471.00000	2,457	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			674.00000	738	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,406.00000	2,394	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			709.00000	774	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,342.00000	2,331	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			745.00000	812	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,217.00000	2,210	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			820.00000	890	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,157.00000	2,150	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			860.00000	931	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,097.00000	2,092	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			900.00000	973	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,537.00000	2,522	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			640.00000	703	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,471.00000	2,457	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			674.00000	738	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,217.00000	2,210	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			820.00000	890	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,157.00000	2,150	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			860.00000	931	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,374.00000	2,362	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			727.00000	793	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,310.00000	2,300	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			763.00000	831	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,068.00000	2,064	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			921.00000	994	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,898.00000	1,898	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,051.00000	1,128	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,926.00000	1,925	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,029.00000	1,105	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,871.00000	1,871	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,074.00000	1,152	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,817.00000	1,818	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,120.00000	1,199	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,504.00000	2,489	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			657.00000	720	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,438.00000	2,425	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			691.00000	756	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,374.00000	2,362	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			727.00000	793	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,310.00000	2,300	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			763.00000	831	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,068.00000	2,064	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			921.00000	994	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,010.00000	2,007	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			963.00000	1,038	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,764.00000	1,767	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,167.00000	1,248	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,713.00000	1,717	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,216.00000	1,297	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,871.00000	1,871	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,074.00000	1,152	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,764.00000	1,767	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,167.00000	1,248	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,844.00000	1,845	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,097.00000	1,175	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,790.00000	1,793	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,143.00000	1,223	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,621.00000	1,641	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,324.00000	1,422	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,581.00000	1,601	30.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,384.00000	1,482	30.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,542.00000	1,563	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,445.00000	1,544	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,817.00000	1,818	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,120.00000	1,199	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,662.00000	1,681	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,265.00000	1,362	30.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,542.00000	1,563	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,445.00000	1,544	30.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,467.00000	1,490	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,570.00000	1,671	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,713.00000	1,717	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,216.00000	1,297	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,504.00000	1,526	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,507.00000	1,607	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,432.00000	1,455	31.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,635.00000	1,735	31.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,398.00000	1,421	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,701.00000	1,802	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,432.00000	1,455	31.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,635.00000	1,735	31.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,365.00000	1,380	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,768.00000	1,861	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,561.00000	1,582	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,414.00000	1,513	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,523.00000	1,544	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,476.00000	1,575	30.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Call			1,450.00000	1,472	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,603.00000	1,703	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,415.00000	1,438	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,668.00000	1,768	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,738.00000	1,742	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,191.00000	1,272	30.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,641.00000	1,661	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,294.00000	1,392	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,450.00000	1,472	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,603.00000	1,703	31.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,265.00000	1,281	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,918.00000	2,012	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,226.00000	1,244	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,979.00000	2,074	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,189.00000	1,207	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,042.00000	2,137	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,152.00000	1,171	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,105.00000	2,201	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			891.00000	913	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,644.00000	2,744	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			862.00000	885	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,715.00000	2,816	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			834.00000	857	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,787.00000	2,888	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			781.00000	804	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,934.00000	3,035	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			755.00000	778	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,008.00000	3,109	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			730.00000	753	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,083.00000	3,184	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,082.00000	1,101	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,235.00000	2,332	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,048.00000	1,068	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,301.00000	2,399	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,015.00000	1,035	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,368.00000	2,466	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			983.00000	1,004	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,436.00000	2,534	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,048.00000	1,068	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,301.00000	2,399	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			983.00000	1,004	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,436.00000	2,534	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			891.00000	913	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,644.00000	2,744	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			834.00000	857	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Put			2,787.00000	2,888	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			877.00000	899	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,680.00000	2,780	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			848.00000	871	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,751.00000	2,852	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			821.00000	844	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,824.00000	2,924	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			768.00000	791	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,971.00000	3,072	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			718.00000	741	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,121.00000	3,222	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			694.00000	717	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,197.00000	3,298	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			781.00000	804	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,934.00000	3,035	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			730.00000	753	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,083.00000	3,184	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			682.00000	706	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,235.00000	3,336	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			659.00000	683	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,312.00000	3,413	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			637.00000	661	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,390.00000	3,491	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			615.00000	639	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,468.00000	3,570	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			768.00000	791	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,971.00000	3,072	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			670.00000	694	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,273.00000	3,375	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			648.00000	672	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,351.00000	3,452	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,245.00000	1,262	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,948.00000	2,043	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,170.00000	1,189	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,073.00000	2,169	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,134.00000	1,153	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,137.00000	2,234	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,065.00000	1,085	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,268.00000	2,365	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,031.00000	1,052	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,334.00000	2,432	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			999.00000	1,020	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,402.00000	2,500	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			967.00000	988	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,470.00000	2,569	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.10	Call			1,365.00000	1,380	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,768.00000	1,861	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,324.00000	1,340	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,827.00000	1,920	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,284.00000	1,301	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,887.00000	1,981	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,245.00000	1,262	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,948.00000	2,043	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,065.00000	1,085	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,268.00000	2,365	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,523.00000	1,544	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,476.00000	1,575	30.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,344.00000	1,360	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,797.00000	1,890	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,381.00000	1,400	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,734.00000	1,831	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,265.00000	1,281	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,918.00000	2,012	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,189.00000	1,207	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,042.00000	2,137	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.09800		13.06640		48.52	15,128,190.00	1,155	35,568.00
€ / R On 12/12/2008 Currency Future	13.05	Call			707.00000	746	48.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			690.00000	698	48.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			795.00000	837	47.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			578.00000	589	47.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			728.00000	768	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			661.00000	670	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			842.00000	885	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			526.00000	537	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			892.00000	937	46.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			476.00000	489	46.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			867.00000	911	47.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			501.00000	513	47.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			818.00000	861	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			552.00000	563	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			543.00000	577	50.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			977.00000	979	50.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			456.00000	486	51.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,190.00000	1,188	51.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			363.00000	388	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,497.00000	1,490	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			299.00000	321	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,783.00000	1,773	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,675.00000	1,720	44.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.50	Put			109.00000	122	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			374.00000	399	52.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,457.00000	1,451	52.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			498.00000	529	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,081.00000	1,081	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			384.00000	410	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,418.00000	1,412	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,030.00000	1,075	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			363.00000	377	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			919.00000	963	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			452.00000	465	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,120.00000	1,168	45.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			304.00000	320	45.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,399.00000	1,447	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			183.00000	199	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,362.00000	1,410	44.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			196.00000	212	44.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,437.00000	1,484	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			170.00000	186	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,362.00000	1,410	44.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			196.00000	212	44.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,219.00000	1,268	45.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			253.00000	270	45.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,254.00000	1,302	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			238.00000	254	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,185.00000	1,234	45.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			269.00000	286	45.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,514.00000	1,561	44.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			148.00000	163	44.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,475.00000	1,522	44.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			159.00000	174	44.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,553.00000	1,600	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			137.00000	152	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,634.00000	1,679	44.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			118.00000	131	44.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,848.00000	1,894	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			82.00000	96	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,759.00000	1,807	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			92.00000	109	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,593.00000	1,639	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			127.00000	141	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,289.00000	1,338	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			223.00000	240	45.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,803.00000	1,850	44.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			87.00000	102	44.57	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	11.45	Call			1,717.00000	1,763	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			100.00000	115	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,399.00000	1,447	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			183.00000	199	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,325.00000	1,373	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			209.00000	225	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,152.00000	1,200	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			285.00000	302	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,089.00000	1,136	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			323.00000	338	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,059.00000	1,105	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			343.00000	357	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,001.00000	1,046	46.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			385.00000	398	46.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,848.00000	1,894	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			82.00000	96	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,759.00000	1,807	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			92.00000	109	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,437.00000	1,484	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			170.00000	186	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,059.00000	1,105	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			343.00000	357	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			945.00000	990	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			429.00000	442	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,089.00000	1,136	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			323.00000	338	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			973.00000	1,018	46.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			406.00000	420	46.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,593.00000	1,639	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			127.00000	141	44.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,219.00000	1,268	45.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			253.00000	270	45.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,030.00000	1,075	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			363.00000	377	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			919.00000	963	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			452.00000	465	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			945.00000	990	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			429.00000	442	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			749.00000	790	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			633.00000	642	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			707.00000	746	48.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			690.00000	698	48.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			667.00000	705	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			750.00000	757	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			629.00000	666	49.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.25	Put			812.00000	818	49.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			772.00000	813	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			605.00000	615	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			818.00000	861	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			552.00000	563	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			686.00000	725	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			720.00000	727	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			647.00000	685	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			781.00000	787	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			610.00000	647	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			844.00000	849	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			576.00000	611	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			909.00000	913	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			483.00000	515	50.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,117.00000	1,117	50.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			431.00000	459	51.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,264.00000	1,261	51.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			407.00000	434	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,340.00000	1,336	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			344.00000	367	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,577.00000	1,569	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			325.00000	348	53.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,659.00000	1,650	53.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			308.00000	329	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,741.00000	1,731	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			593.00000	629	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			876.00000	881	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			559.00000	594	49.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			943.00000	946	49.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			527.00000	561	50.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,011.00000	1,013	50.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			469.00000	500	51.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,153.00000	1,152	51.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			443.00000	472	51.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,227.00000	1,224	51.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			419.00000	446	51.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,302.00000	1,298	51.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			395.00000	422	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,379.00000	1,374	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			512.00000	545	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,046.00000	1,047	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			456.00000	486	51.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,190.00000	1,188	51.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			384.00000	410	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,418.00000	1,412	52.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.25	Call			353.00000	378	53.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,537.00000	1,530	53.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			334.00000	357	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,618.00000	1,609	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			316.00000	338	53.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,700.00000	1,690	53.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,803.00000	1,850	44.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			87.00000	102	44.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			192.00000	207	57.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,475.00000	2,459	57.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			124.00000	135	59.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,208.00000	3,187	59.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			69.00000	78	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,952.00000	3,930	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			37.00000	42	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,720.00000	4,694	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			197.00000	213	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,431.00000	2,415	57.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			127.00000	138	59.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,161.00000	3,140	59.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			72.00000	81	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,905.00000	3,883	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			38.00000	44	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,672.00000	4,646	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,123.00000	2,165	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			57.00000	67	45.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			576.00000	611	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			909.00000	913	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			232.00000	250	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,166.00000	2,152	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			150.00000	162	58.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,883.00000	2,864	58.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			90.00000	101	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,623.00000	3,603	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			48.00000	55	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,382.00000	4,357	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,500.00000	2,540	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			34.00000	42	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			291.00000	312	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,825.00000	1,814	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			187.00000	202	57.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,520.00000	2,504	57.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			121.00000	131	60.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,254.00000	3,233	60.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			66.00000	75	60.47	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	17.00	Put			4,000.00000	3,977	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,794.00000	2,832	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			27.00000	34	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,031.00000	2,074	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			64.00000	76	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			344.00000	367	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,577.00000	1,569	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			220.00000	237	56.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,254.00000	2,239	56.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			142.00000	154	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,975.00000	2,956	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			83.00000	94	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,717.00000	3,696	60.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,236.00000	3,272	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			20.00000	24	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,453.00000	2,491	47.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			36.00000	43	47.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			443.00000	472	51.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,227.00000	1,224	51.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			283.00000	304	54.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,867.00000	1,856	54.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			182.00000	196	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,565.00000	2,548	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			117.00000	128	60.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,300.00000	3,280	60.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,480.00000	3,513	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			13.00000	15	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,696.00000	2,735	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			29.00000	37	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,939.00000	1,983	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			73.00000	85	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			208.00000	225	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,342.00000	2,327	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			134.00000	146	59.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,068.00000	3,048	59.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,577.00000	3,611	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			11.00000	13	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,794.00000	2,832	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			27.00000	34	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			142.00000	154	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,975.00000	2,956	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,528.00000	3,562	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			12.00000	14	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,745.00000	2,783	50.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			28.00000	35	50.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.15	Call			1,985.00000	2,028	45.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			68.00000	80	45.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			214.00000	231	56.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,298.00000	2,283	56.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			138.00000	150	59.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,022.00000	3,002	59.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,626.00000	3,660	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			10.00000	12	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,843.00000	2,881	51.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			26.00000	33	51.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,077.00000	2,119	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			60.00000	71	45.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			226.00000	244	56.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,210.00000	2,196	56.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			146.00000	158	59.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,929.00000	2,910	59.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,285.00000	3,320	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			19.00000	22	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,500.00000	2,540	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			34.00000	42	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			291.00000	312	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,825.00000	1,814	54.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.39500		13.34530		34.30	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,018.00000	1,083	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,023.00000	1,038	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,115.00000	1,181	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			869.00000	886	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,037.00000	1,102	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			992.00000	1,007	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,135.00000	1,202	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			840.00000	857	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,200.00000	1,268	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			754.00000	773	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,178.00000	1,245	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			782.00000	800	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			863.00000	923	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,318.00000	1,328	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			762.00000	816	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,567.00000	1,571	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			665.00000	713	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,870.00000	1,868	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			593.00000	637	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,148.00000	2,142	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			688.00000	737	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,792.00000	1,792	36.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.05	Call			789.00000	845	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,494.00000	1,500	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			804.00000	860	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,458.00000	1,465	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			699.00000	750	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,754.00000	1,755	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,570.00000	1,645	31.24	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			425.00000	450	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,056.00000	1,121	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			961.00000	976	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,292.00000	1,361	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			647.00000	666	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,222.00000	1,290	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			727.00000	745	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,392.00000	1,467	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			547.00000	572	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,633.00000	1,708	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			388.00000	413	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,633.00000	1,708	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			388.00000	413	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,665.00000	1,740	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			370.00000	395	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,601.00000	1,676	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			406.00000	431	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,479.00000	1,554	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			484.00000	509	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,509.00000	1,584	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			463.00000	489	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,421.00000	1,495	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			525.00000	550	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,765.00000	1,840	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			320.00000	345	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,539.00000	1,614	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			444.00000	469	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,698.00000	1,773	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			353.00000	378	30.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,055.00000	2,129	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			210.00000	234	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,980.00000	2,054	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			234.00000	259	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,906.00000	1,980	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			260.00000	285	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,835.00000	1,909	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			289.00000	314	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,509.00000	1,584	31.40	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	12.30	Put			463.00000	489	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,017.00000	2,091	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			222.00000	246	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,942.00000	2,017	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			247.00000	272	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,870.00000	1,944	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			275.00000	299	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,800.00000	1,874	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			304.00000	329	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,732.00000	1,806	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			336.00000	361	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,665.00000	1,740	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			370.00000	395	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,835.00000	1,909	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			289.00000	314	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,450.00000	1,524	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			504.00000	529	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,601.00000	1,676	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			406.00000	431	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,366.00000	1,439	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			571.00000	594	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,316.00000	1,386	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			621.00000	641	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,366.00000	1,439	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			571.00000	594	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,316.00000	1,386	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			621.00000	641	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,268.00000	1,337	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			673.00000	692	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,341.00000	1,411	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			596.00000	616	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,942.00000	2,017	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			247.00000	272	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,800.00000	1,874	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			304.00000	329	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,479.00000	1,554	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			484.00000	509	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,341.00000	1,411	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			596.00000	616	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,245.00000	1,314	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			699.00000	719	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			928.00000	991	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,183.00000	1,196	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			848.00000	906	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,352.00000	1,361	35.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.10	Call			776.00000	830	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,530.00000	1,535	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,156.00000	1,224	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			811.00000	829	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,075.00000	1,141	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			930.00000	946	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			999.00000	1,064	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,054.00000	1,069	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			928.00000	991	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,183.00000	1,196	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,245.00000	1,314	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			699.00000	719	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			895.00000	956	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,250.00000	1,261	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			724.00000	776	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,678.00000	1,681	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			945.00000	1,008	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,150.00000	1,163	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			762.00000	816	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,567.00000	1,571	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,094.00000	2,167	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			199.00000	222	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			945.00000	1,008	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,150.00000	1,163	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			574.00000	617	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,229.00000	2,222	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			476.00000	513	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,731.00000	2,718	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			396.00000	429	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,251.00000	3,234	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			318.00000	351	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,773.00000	3,756	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,222.00000	1,290	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			727.00000	745	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			981.00000	1,045	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,086.00000	1,100	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			643.00000	690	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,948.00000	1,945	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			530.00000	570	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,435.00000	2,425	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			441.00000	476	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,946.00000	2,931	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			368.00000	398	41.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,472.00000	3,453	41.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			462.00000	498	40.04	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	15.70	Put			2,817.00000	2,803	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			362.00000	393	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,517.00000	3,498	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			255.00000	284	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,209.00000	4,189	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			177.00000	200	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,932.00000	4,905	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,172.00000	2,244	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			177.00000	199	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			879.00000	939	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,284.00000	1,294	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			514.00000	553	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,519.00000	2,508	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			402.00000	435	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,207.00000	3,190	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			298.00000	329	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,902.00000	3,884	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			208.00000	234	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,613.00000	4,589	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,502.00000	2,571	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			107.00000	126	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			584.00000	627	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,188.00000	2,182	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			455.00000	491	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,860.00000	2,846	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			354.00000	387	41.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,559.00000	3,542	41.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			249.00000	278	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,254.00000	4,233	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,819.00000	2,882	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			74.00000	87	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,133.00000	2,205	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			188.00000	210	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			654.00000	702	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,909.00000	1,907	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			506.00000	545	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,561.00000	2,550	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			291.00000	322	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,946.00000	3,927	42.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,241.00000	3,296	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			46.00000	51	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,477.00000	3,531	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			32.00000	36	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,727.00000	2,792	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			82.00000	97	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.90	Call			833.00000	891	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,387.00000	1,396	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			633.00000	679	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,988.00000	1,984	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			491.00000	529	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,646.00000	2,634	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			384.00000	416	41.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,339.00000	3,321	41.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,573.00000	3,626	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			28.00000	31	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,819.00000	2,882	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			74.00000	87	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			654.00000	702	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,909.00000	1,907	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,525.00000	3,578	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			30.00000	33	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,773.00000	2,837	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			78.00000	92	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			848.00000	906	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,352.00000	1,361	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			498.00000	537	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,603.00000	2,592	39.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			390.00000	422	41.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,295.00000	3,277	41.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,669.00000	3,721	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			24.00000	26	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,912.00000	2,972	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			66.00000	77	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,212.00000	2,284	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			167.00000	189	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			676.00000	725	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,831.00000	1,830	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			522.00000	562	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,477.00000	2,467	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			408.00000	442	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,163.00000	3,147	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,288.00000	3,342	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			43.00000	47	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,545.00000	2,615	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			100.00000	120	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			776.00000	830	36.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,530.00000	1,535	36.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.66960		13.60800		29.72	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,189.00000	1,256	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,181.00000	1,187	29.52	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	13.40	Call			1,266.00000	1,329	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,058.00000	1,060	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,208.00000	1,276	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,150.00000	1,156	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,307.00000	1,366	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			999.00000	996	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,369.00000	1,443	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			911.00000	924	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,307.00000	1,366	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			999.00000	996	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,325.00000	1,391	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			967.00000	972	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,286.00000	1,348	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,028.00000	1,028	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,189.00000	1,256	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,181.00000	1,187	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,171.00000	1,237	29.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,213.00000	1,218	29.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,014.00000	1,082	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,506.00000	1,512	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			866.00000	931	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,758.00000	1,761	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			736.00000	797	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,028.00000	2,027	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			649.00000	707	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,241.00000	2,238	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			798.00000	862	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,890.00000	1,892	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			937.00000	1,004	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,629.00000	1,634	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			975.00000	1,042	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,567.00000	1,573	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			815.00000	878	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,857.00000	1,859	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,227.00000	1,295	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,119.00000	1,126	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,504.00000	1,580	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			796.00000	810	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,395.00000	1,470	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			887.00000	900	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,589.00000	1,666	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			731.00000	746	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,865.00000	1,942	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			557.00000	573	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,833.00000	1,910	28.64	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	12.35	Put			575.00000	590	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,898.00000	1,975	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			540.00000	555	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,833.00000	1,910	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			575.00000	590	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,708.00000	1,785	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			650.00000	665	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,739.00000	1,816	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			631.00000	646	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,648.00000	1,725	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			690.00000	705	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,031.00000	2,108	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			473.00000	488	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,770.00000	1,847	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			612.00000	627	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,930.00000	2,007	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			522.00000	538	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,997.00000	2,074	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			489.00000	504	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,964.00000	2,041	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			506.00000	521	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,278.00000	2,354	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			370.00000	385	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,206.00000	2,282	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			398.00000	413	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,135.00000	2,211	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			427.00000	442	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,065.00000	2,142	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			457.00000	472	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,801.00000	1,878	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			593.00000	609	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,242.00000	2,318	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			384.00000	398	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,170.00000	2,247	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			412.00000	427	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,100.00000	2,177	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			442.00000	457	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,708.00000	1,785	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			650.00000	665	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,997.00000	2,074	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			489.00000	504	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,678.00000	1,755	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			670.00000	685	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,619.00000	1,695	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			711.00000	725	28.64	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	Call			2,031.00000	2,108	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			473.00000	488	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,964.00000	2,041	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			506.00000	521	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,532.00000	1,608	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			774.00000	788	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,314.00000	2,391	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			356.00000	371	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,170.00000	2,247	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			412.00000	427	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,648.00000	1,725	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			690.00000	705	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,476.00000	1,552	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			818.00000	832	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,422.00000	1,497	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			864.00000	877	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,532.00000	1,608	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			774.00000	788	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,678.00000	1,755	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			670.00000	685	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,561.00000	1,637	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			753.00000	767	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,865.00000	1,942	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			557.00000	573	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,801.00000	1,878	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			593.00000	609	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,561.00000	1,637	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			753.00000	767	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,504.00000	1,580	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			796.00000	810	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,449.00000	1,524	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			841.00000	855	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,422.00000	1,497	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			864.00000	877	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,247.00000	1,312	29.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,089.00000	1,093	29.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,208.00000	1,276	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,150.00000	1,156	29.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,136.00000	1,200	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,278.00000	1,281	29.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,343.00000	1,417	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			935.00000	948	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,266.00000	1,329	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,058.00000	1,060	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,153.00000	1,219	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,245.00000	1,249	29.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,119.00000	1,182	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,311.00000	1,313	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,085.00000	1,148	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,377.00000	1,378	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			956.00000	1,023	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,598.00000	1,603	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			919.00000	985	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,661.00000	1,666	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			883.00000	948	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,725.00000	1,729	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			848.00000	913	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,790.00000	1,793	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			782.00000	845	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,924.00000	1,925	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			751.00000	813	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,993.00000	1,993	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			721.00000	781	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,063.00000	2,062	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			691.00000	751	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,133.00000	2,131	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,053.00000	1,114	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,445.00000	1,444	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			901.00000	967	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,693.00000	1,697	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			831.00000	896	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,823.00000	1,826	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			937.00000	1,004	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,629.00000	1,634	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			901.00000	967	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,693.00000	1,697	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			831.00000	896	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,823.00000	1,826	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			767.00000	829	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,959.00000	1,959	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			706.00000	766	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,098.00000	2,096	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			677.00000	736	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,169.00000	2,167	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	680	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,314.00000	2,310	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			597.00000	653	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,389.00000	2,383	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			572.00000	627	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,464.00000	2,457	30.53	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	15.60	Call			548.00000	601	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,540.00000	2,532	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			767.00000	829	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,959.00000	1,959	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			736.00000	797	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,028.00000	2,027	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	680	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,314.00000	2,310	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,014.00000	1,082	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,506.00000	1,512	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,119.00000	1,182	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,311.00000	1,313	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,102.00000	1,165	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,344.00000	1,345	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,069.00000	1,131	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,411.00000	1,411	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,033.00000	1,098	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,475.00000	1,478	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,395.00000	1,470	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			887.00000	900	28.64	0.00	0	0.00
ALBI On 05/02/2009 Index Future			281.23900		284.58200		0.00	2,812,390.00	1	607.00
ALBI On 07/05/2009 Index Future			289.15900		292.58600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			295.72700		299.13800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			119.00300		119.86600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.35400		123.23700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.64800		126.55100		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			283.26950		286.46850		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			291.24750		294.52650		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			299.08800		302.44550		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.54700		345.32800		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			355.44100		355.21200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.45400		10.37700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.20500		9.11100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38100		8.32300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.42000		9.33400		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
J203 On 15/09/2017 jSwap			9.04500		8.95100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.07600		8.98000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95500		8.85800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.65100		11.55300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.47500		10.35100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.61000		9.50700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.15300		9.07800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.54700		9.44500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.15400		9.04900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.91700		8.81300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.97800		8.88400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.78700		8.69300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.66500		8.57300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.65100		8.55000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.51900		8.42100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.42400		8.33200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.82100		11.82500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.00200		12.01500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			270.49600		274.41800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			278.11400		282.13700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			285.60100		289.72300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.90900		8.69700		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,001.00000	1,729	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			95.00000	136	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.45900		8.20700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,240.00000	2,036	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			932.00000	1,047	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.86900		7.55700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,474.00000	3,259	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,241.00000	1,349	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/08/2009 Bond Future	10.00	Call			3,638.00000	3,419	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,156.00000	1,258	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.73200		8.51800		8.80	90,310,521.00	700	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,919.00000	2,224	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,597.00000	2,122	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,506.00000	1,061	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			3,056.00000	3,832	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,316.00000	7,193	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			178.00000	276	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,836.00000	3,917	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			727.00000	1,027	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,936.00000	4,930	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			464.00000	678	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.60800		8.38300		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,018.00000	4,192	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,627.00000	2,052	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.49000		8.25400		0.00	322,336,550.00	2,500	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,756.00000	4,723	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			487.00000	730	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.49700		8.27900		0.00	0.00	0	2,874.00
R186 On 05/02/2009 Bond Future	9.25	Call			9,704.00000	7,420	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	3	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.41100		8.18800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,277.00000	6,036	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			41.00000	149	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.33200		8.10400		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,148.00000	6,881	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			77.00000	219	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.02700		12.04900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			978.00000	973	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,045.00000	1,038	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.60400		11.51200		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			96.00000	87	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			247.00000	265	0.57	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.84100		8.61500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,983.00000	2,129	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			147.00000	314	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.68800		8.45000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,788.00000	2,947	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			317.00000	525	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			8.54200	8.29200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,439.00000	3,585	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		412.00000	628	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.74800	8.53700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		4,162.00000	3,008	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		44.00000	133	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.63000	8.41100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,679.00000	2,664	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		294.00000	556	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.51800	8.29000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		5,596.00000	4,455	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		217.00000	388	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.75800	8.54700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,404.00000	3,134	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		26.00000	98	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.65200	8.43500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,790.00000	2,690	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		272.00000	544	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.55500	8.33000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		5,767.00000	4,515	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		165.00000	323	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.83000	8.61200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,588.00000	1,910	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		175.00000	330	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.66000	8.43000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,653.00000	2,059	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		561.00000	818	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.49200	8.24800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,962.00000	3,282	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		450.00000	639	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.73400	8.53500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,572.00000	3,317	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		14.00000	59	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.63900	8.43400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,831.00000	2,728	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		209.00000	440	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.55100	8.33900		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		5,831.00000	4,585	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		119.00000	245	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
R208 On 05/02/2009 Bond Future			8.70000		8.49500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,975.00000	1,022	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			259.00000	690	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.60300		8.39200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,770.00000	1,749	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			373.00000	776	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.55000		8.33600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,014.00000	4,692	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			93.00000	207	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.12100		7.89600		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,457.00000	7,371	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			8.04700		7.81800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,187.00000	8,039	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	1	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.97900		7.74600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			8,897.00000	6,713	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			6.00000	33	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			279.60100		282.77500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.47500		290.72900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			295.21400		298.54600		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.83640		6.83960		49.35	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			367.00000	382	49.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			377.00000	395	49.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			347.00000	362	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			407.00000	425	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			388.00000	403	49.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			348.00000	367	49.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			409.00000	425	48.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			320.00000	338	48.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			456.00000	471	48.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			267.00000	285	48.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			456.00000	471	48.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			267.00000	285	48.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			432.00000	447	48.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			293.00000	311	48.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			164.00000	176	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			825.00000	839	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			142.00000	153	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			902.00000	916	52.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.35	Call			203.00000	216	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			714.00000	729	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			250.00000	262	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	626	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			294.00000	308	51.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			504.00000	522	51.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			328.00000	343	50.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			439.00000	456	50.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			508.00000	523	47.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			219.00000	237	47.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			632.00000	645	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			143.00000	159	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			704.00000	716	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			115.00000	130	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			781.00000	791	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			91.00000	105	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			567.00000	581	46.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			177.00000	194	46.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			742.00000	753	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			103.00000	117	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			567.00000	581	46.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			177.00000	194	46.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			388.00000	403	49.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			348.00000	367	49.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			508.00000	523	47.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			219.00000	237	47.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			481.00000	496	47.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			242.00000	260	47.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			668.00000	680	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			128.00000	144	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			598.00000	612	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			158.00000	175	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			537.00000	551	47.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			197.00000	215	47.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			347.00000	362	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			407.00000	425	50.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			311.00000	325	50.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			471.00000	488	50.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			294.00000	308	51.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			504.00000	522	51.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			264.00000	277	51.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			574.00000	590	51.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			233.00000	246	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			644.00000	660	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			328.00000	343	50.41	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	6.95	Put			439.00000	456	50.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			264.00000	277	51.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			574.00000	590	51.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			598.00000	612	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			158.00000	175	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			278.00000	292	51.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			539.00000	555	51.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			820.00000	830	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			81.00000	93	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			902.00000	910	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			63.00000	74	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			668.00000	680	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			128.00000	144	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,075.00000	1,080	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			36.00000	44	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			987.00000	994	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			48.00000	57	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,120.00000	1,124	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			31.00000	38	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,031.00000	1,037	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			41.00000	50	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			944.00000	951	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			55.00000	65	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			861.00000	869	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			71.00000	83	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			781.00000	791	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			91.00000	105	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			861.00000	869	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			71.00000	83	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			944.00000	951	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			55.00000	65	46.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			176.00000	188	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			787.00000	802	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			153.00000	164	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			863.00000	877	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			176.00000	188	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			787.00000	802	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			153.00000	164	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			863.00000	877	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			131.00000	142	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			942.00000	956	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			113.00000	123	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,023.00000	1,036	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			250.00000	262	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	626	52.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.30	Call			218.00000	230	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			678.00000	694	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			189.00000	202	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			750.00000	765	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			122.00000	132	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			982.00000	996	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			104.00000	114	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,065.00000	1,078	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			89.00000	98	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,149.00000	1,162	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			76.00000	84	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,236.00000	1,248	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			189.00000	202	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			750.00000	765	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			122.00000	132	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			982.00000	996	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			89.00000	98	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,149.00000	1,162	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			218.00000	230	52.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			678.00000	694	52.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.97300		6.96760		34.11	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			527.00000	559	33.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			509.00000	536	33.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			508.00000	540	34.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			541.00000	567	34.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			527.00000	559	33.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			509.00000	536	33.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			547.00000	579	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			479.00000	506	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			608.00000	640	32.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			390.00000	417	32.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			567.00000	599	33.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			449.00000	476	33.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			490.00000	522	34.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			573.00000	599	34.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			306.00000	332	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			988.00000	1,009	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			265.00000	291	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,098.00000	1,118	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			351.00000	379	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			884.00000	906	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			411.00000	440	35.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			744.00000	767	35.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			456.00000	487	34.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			639.00000	664	34.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.10	Call			473.00000	504	34.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			605.00000	631	34.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			629.00000	662	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			362.00000	389	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			769.00000	800	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			251.00000	277	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			834.00000	864	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			217.00000	241	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			903.00000	932	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			186.00000	209	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			706.00000	738	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			289.00000	315	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			868.00000	897	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			201.00000	224	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			706.00000	738	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			289.00000	315	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			629.00000	662	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			362.00000	389	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			677.00000	709	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			309.00000	336	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			653.00000	685	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			335.00000	362	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			801.00000	831	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			234.00000	258	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			737.00000	769	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			270.00000	296	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			588.00000	620	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			420.00000	447	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			547.00000	579	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			479.00000	506	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			769.00000	800	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			251.00000	277	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			490.00000	522	34.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			573.00000	599	34.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			939.00000	967	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			171.00000	194	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			801.00000	831	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			234.00000	258	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			456.00000	487	34.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			639.00000	664	34.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			441.00000	471	35.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	698	35.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			411.00000	440	35.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			744.00000	767	35.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			384.00000	413	36.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Put			817.00000	840	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			426.00000	455	35.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			708.00000	732	35.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			398.00000	426	35.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			780.00000	803	35.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			588.00000	620	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			420.00000	447	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			653.00000	685	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			335.00000	362	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,012.00000	1,039	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			145.00000	166	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			939.00000	967	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			171.00000	194	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,168.00000	1,191	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			101.00000	118	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,089.00000	1,114	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			121.00000	141	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,128.00000	1,152	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			111.00000	129	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,050.00000	1,076	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			133.00000	153	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			975.00000	1,002	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			158.00000	179	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			975.00000	1,002	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			158.00000	179	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			441.00000	471	35.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	698	35.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			384.00000	413	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			817.00000	840	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			367.00000	395	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			850.00000	872	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			335.00000	363	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			918.00000	940	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			320.00000	347	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			953.00000	974	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			292.00000	318	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,024.00000	1,045	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			241.00000	266	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,173.00000	1,193	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			241.00000	266	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,173.00000	1,193	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			218.00000	242	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,251.00000	1,269	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			198.00000	221	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,330.00000	1,348	36.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.20	Call			179.00000	201	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,411.00000	1,428	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			278.00000	304	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,061.00000	1,081	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			253.00000	278	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,135.00000	1,155	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			229.00000	254	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,212.00000	1,231	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			208.00000	231	36.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,290.00000	1,308	36.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.09410		7.08570		29.52	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			601.00000	633	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			615.00000	639	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			584.00000	615	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			648.00000	671	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			620.00000	651	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			584.00000	607	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			620.00000	651	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			584.00000	607	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			639.00000	671	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			553.00000	577	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			678.00000	710	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			492.00000	516	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			697.00000	729	28.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			461.00000	485	28.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			658.00000	690	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			522.00000	546	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			584.00000	615	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			648.00000	671	29.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			380.00000	407	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,094.00000	1,113	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			351.00000	377	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,165.00000	1,183	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			443.00000	471	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			957.00000	977	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			505.00000	534	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			819.00000	840	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			550.00000	581	30.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			715.00000	737	30.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			567.00000	597	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			681.00000	703	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			716.00000	748	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			431.00000	454	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			848.00000	880	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			313.00000	336	27.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Call			912.00000	942	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			276.00000	298	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			944.00000	974	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			259.00000	280	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			788.00000	820	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			353.00000	376	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			944.00000	974	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			259.00000	280	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			788.00000	820	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			353.00000	376	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			697.00000	729	28.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			461.00000	485	28.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			759.00000	792	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			374.00000	397	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			880.00000	911	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			294.00000	317	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			818.00000	850	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			332.00000	356	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			678.00000	710	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			492.00000	516	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,012.00000	1,041	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			226.00000	247	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			759.00000	792	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			374.00000	397	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			567.00000	597	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			681.00000	703	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			535.00000	565	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			749.00000	771	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			505.00000	534	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			819.00000	840	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			478.00000	506	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			892.00000	912	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			737.00000	770	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			402.00000	425	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			520.00000	549	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			784.00000	805	30.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			491.00000	520	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			856.00000	876	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,082.00000	1,110	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			196.00000	216	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,231.00000	1,256	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			145.00000	162	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,155.00000	1,182	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			169.00000	188	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,082.00000	1,110	27.38	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	6.20	Put			196.00000	216	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,012.00000	1,041	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			226.00000	247	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			716.00000	748	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			431.00000	454	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,193.00000	1,219	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			157.00000	175	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,118.00000	1,146	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			182.00000	202	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,046.00000	1,075	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			211.00000	231	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			978.00000	1,007	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			242.00000	263	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,118.00000	1,146	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			182.00000	202	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			460.00000	488	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			925.00000	944	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			427.00000	454	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			991.00000	1,010	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			535.00000	565	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			749.00000	771	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			411.00000	438	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,025.00000	1,044	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			411.00000	438	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,025.00000	1,044	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			380.00000	407	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,094.00000	1,113	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			351.00000	377	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,165.00000	1,183	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			324.00000	350	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,239.00000	1,256	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			299.00000	324	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,313.00000	1,330	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			276.00000	300	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,390.00000	1,406	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			254.00000	278	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,468.00000	1,483	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			276.00000	300	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,390.00000	1,406	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			460.00000	488	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			925.00000	944	31.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			912.00000	942	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			276.00000	298	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			658.00000	690	28.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			522.00000	546	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Total for Derivatives:								551,804,305.40	15,811	305,943.00
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Grand Total:								186,389,441,305.40	20,903,811	305,943.00
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