

# Daily MTM Report

Daily summary for 14/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.32500		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.21500		9.30500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.80000		8.91000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.52500		8.64000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35300		12.35500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.93000		9.04500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.81000		8.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.81000		8.92000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.94000		9.06000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.78000		8.89000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.73900		8.85000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.13000	8.24500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.10130		10.57740		48.63	54,637,931.70	5,409	155,131.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			0.00000	371	51.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	870	51.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			647.00000	416	50.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			520.00000	765	50.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			693.00000	449	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			466.00000	698	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			822.00000	543	48.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			345.00000	542	48.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			743.00000	484	49.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			415.00000	633	49.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			909.00000	609	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			282.00000	458	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,004.00000	682	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			227.00000	381	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			909.00000	609	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			282.00000	458	47.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			822.00000	543	48.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			345.00000	542	48.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			490.00000	307	52.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			763.00000	1,056	52.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			971.00000	657	47.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			244.00000	406	47.37	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			718.00000	466	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			440.00000	665	49.73	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			413.00000	254	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			935.00000	1,253	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			385.00000	236	54.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,008.00000	1,335	54.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			625.00000	400	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			548.00000	799	50.83	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			360.00000	219	55.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,082.00000	1,418	55.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			313.00000	189	56.10	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			526.00000	331	52.20	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 12/12/2008 Currency Future	10.75	Put			698.00000	980	52.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,236.00000	1,588	56.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			693.00000	449	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			466.00000	698	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,894.00000	2,429	58.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			16.00000	27	58.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			508.00000	319	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			730.00000	1,018	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,144.00000	791	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			166.00000	290	46.10	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,181.00000	821	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			153.00000	270	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,542.00000	1,135	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			65.00000	134	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,295.00000	914	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			118.00000	213	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,375.00000	983	44.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			98.00000	182	44.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,218.00000	851	45.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			141.00000	250	45.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,458.00000	1,058	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			80.00000	157	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,295.00000	914	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			118.00000	213	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,636.00000	1,215	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			58.00000	113	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,589.00000	1,174	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			62.00000	123	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,016.00000	1,556	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			38.00000	54	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,777.00000	1,338	45.00	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			50.00000	87	45.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,160.00000	1,700	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			33.00000	49	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,208.00000	1,748	48.18	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			31.00000	47	48.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,257.00000	1,796	48.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			29.00000	45	48.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,354.00000	1,893	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			27.00000	42	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,306.00000	1,845	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			28.00000	44	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,501.00000	2,039	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			23.00000	38	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,599.00000	2,137	54.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.00	Put			21.00000	35	54.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,112.00000	1,652	46.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			35.00000	50	46.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,697.00000	2,234	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			20.00000	33	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,501.00000	2,039	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			23.00000	38	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,403.00000	1,942	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			26.00000	41	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,920.00000	1,467	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			43.00000	66	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,403.00000	1,942	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			26.00000	41	51.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,016.00000	1,556	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			38.00000	54	45.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,825.00000	1,381	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			47.00000	80	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,795.00000	2,332	57.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			18.00000	30	57.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,697.00000	2,234	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			20.00000	33	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,306.00000	1,845	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			28.00000	44	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,746.00000	2,283	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			19.00000	32	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,648.00000	2,186	55.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			20.00000	34	55.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,550.00000	2,088	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			22.00000	37	53.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,452.00000	1,991	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			25.00000	39	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,064.00000	1,604	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			36.00000	52	45.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,968.00000	1,511	45.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			40.00000	60	45.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,730.00000	1,297	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			53.00000	95	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,920.00000	1,467	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			43.00000	66	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,825.00000	1,381	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			47.00000	80	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,872.00000	1,424	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			45.00000	73	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,777.00000	1,338	45.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			50.00000	87	45.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,683.00000	1,255	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			55.00000	104	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,500.00000	1,096	44.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			72.00000	145	44.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,416.00000	1,020	44.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			89.00000	169	44.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,335.00000	947	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			108.00000	196	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,256.00000	882	45.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			129.00000	231	45.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,542.00000	1,135	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			65.00000	134	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,458.00000	1,058	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			80.00000	157	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,004.00000	682	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			227.00000	381	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			879.00000	586	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			302.00000	485	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			768.00000	503	49.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			391.00000	602	49.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,208.00000	1,748	48.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			31.00000	47	48.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,072.00000	735	46.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			195.00000	334	46.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			940.00000	633	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			262.00000	431	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,072.00000	735	46.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			195.00000	334	46.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,375.00000	983	44.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			98.00000	182	44.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,038.00000	708	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			210.00000	357	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			795.00000	523	48.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			368.00000	571	48.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			442.00000	274	53.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			865.00000	1,173	53.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			224.00000	129	58.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,646.00000	2,028	58.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			159.00000	86	59.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,082.00000	2,485	59.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			372.00000	227	54.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,045.00000	1,376	54.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			264.00000	156	57.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,437.00000	1,805	57.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			189.00000	107	59.11	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	12.25	Put			1,861.00000	2,255	59.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,335.00000	947	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			108.00000	196	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			348.00000	211	55.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,120.00000	1,460	55.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			247.00000	145	57.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,520.00000	1,893	57.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			176.00000	99	59.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,949.00000	2,348	59.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			134.00000	68	59.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,307.00000	2,717	59.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			604.00000	385	51.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			576.00000	834	51.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			216.00000	124	58.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,689.00000	2,073	58.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			130.00000	65	59.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,353.00000	2,764	59.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			76.00000	31	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,049.00000	3,479	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			39.00000	14	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,762.00000	4,212	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,683.00000	1,255	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			55.00000	104	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			231.00000	134	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,604.00000	1,983	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			139.00000	72	59.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,262.00000	2,670	59.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			82.00000	34	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			2,955.00000	3,383	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			43.00000	15	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,665.00000	4,114	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			149.00000	79	59.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,171.00000	2,577	59.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			88.00000	38	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,861.00000	3,287	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			47.00000	17	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,570.00000	4,016	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			293.00000	176	56.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,315.00000	1,674	56.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			105.00000	49	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,628.00000	3,048	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			59.00000	22	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,332.00000	3,771	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,482.00000	3,015	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			5.00000	14	64.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,631.00000	3,161	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			3.00000	10	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			544.00000	344	51.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			667.00000	943	51.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			324.00000	196	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,197.00000	1,545	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			195.00000	111	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,818.00000	2,209	58.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			117.00000	57	60.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,490.00000	2,905	60.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,779.00000	3,308	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			2.00000	7	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			3,041.00000	2,574	59.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			13.00000	23	59.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,581.00000	3,113	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			4.00000	11	64.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,844.00000	2,380	57.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			17.00000	29	57.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			113.00000	54	60.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,535.00000	2,953	60.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,383.00000	2,917	63.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			6.00000	16	63.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,648.00000	2,186	55.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			20.00000	34	55.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,256.00000	882	45.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			129.00000	231	45.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			768.00000	503	49.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			391.00000	602	49.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			458.00000	285	53.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			830.00000	1,133	53.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			273.00000	163	57.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,396.00000	1,761	57.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			164.00000	90	59.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,037.00000	2,439	59.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			98.00000	44	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,720.00000	3,143	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,285.00000	2,819	62.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			8.00000	18	62.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			427.00000	264	53.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			900.00000	1,213	53.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			256.00000	150	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,478.00000	1,849	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			154.00000	82	59.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,126.00000	2,531	59.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			91.00000	40	60.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.30	Put			2,814.00000	3,239	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			3,089.00000	2,623	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			12.00000	22	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			79.00000	32	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,002.00000	3,431	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			0.00000	2,526	59.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	24	59.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			0.00000	119	58.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			0.00000	2,118	58.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			0.00000	62	59.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			0.00000	2,811	59.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	29	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			0.00000	3,528	60.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.35030		10.83920		38.58	15,784,207.50	1,525	15,723.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			961.00000	740	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			971.00000	1,239	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,000.00000	774	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			911.00000	1,174	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,063.00000	824	39.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			823.00000	1,074	39.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,202.00000	936	38.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			663.00000	885	38.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,127.00000	878	38.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			738.00000	978	38.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,258.00000	977	38.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			619.00000	826	38.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,345.00000	1,038	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			556.00000	738	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,258.00000	977	38.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			619.00000	826	38.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,202.00000	936	38.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			663.00000	885	38.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,175.00000	916	38.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			685.00000	916	38.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			870.00000	651	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,131.00000	1,401	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			760.00000	556	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,321.00000	1,606	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			741.00000	541	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,352.00000	1,641	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			689.00000	499	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,450.00000	1,749	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			905.00000	685	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,066.00000	1,335	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,002.00000	2,548	37.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	7.90	Put			63.00000	97	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,532.00000	1,195	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			443.00000	595	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,842.00000	1,469	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			303.00000	419	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,700.00000	1,343	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			361.00000	492	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,565.00000	1,223	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			426.00000	573	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,770.00000	1,405	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			331.00000	455	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,632.00000	1,282	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			392.00000	532	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,915.00000	1,535	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			276.00000	385	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,266.00000	1,855	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			176.00000	254	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,225.00000	1,817	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			186.00000	267	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,389.00000	1,969	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			150.00000	219	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,389.00000	1,969	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			150.00000	219	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,431.00000	2,008	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			142.00000	208	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,558.00000	2,127	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			119.00000	177	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,516.00000	2,087	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			126.00000	187	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,473.00000	2,047	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			134.00000	197	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,645.00000	2,208	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			106.00000	158	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,431.00000	2,008	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			142.00000	208	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,866.00000	2,418	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			77.00000	118	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,777.00000	2,333	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			87.00000	133	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,688.00000	2,250	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			99.00000	149	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,601.00000	2,167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			112.00000	167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,348.00000	1,930	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			158.00000	230	37.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,185.00000	1,781	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			196.00000	280	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,601.00000	2,167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			112.00000	167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,516.00000	2,087	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			126.00000	187	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,185.00000	1,781	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			196.00000	280	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,106.00000	1,708	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			217.00000	308	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,911.00000	2,461	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			72.00000	110	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,821.00000	2,375	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			82.00000	125	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,732.00000	2,291	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			93.00000	141	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,306.00000	1,892	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			167.00000	242	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,821.00000	2,375	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			82.00000	125	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,732.00000	2,291	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			93.00000	141	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,306.00000	1,892	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			167.00000	242	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,225.00000	1,817	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			186.00000	267	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,146.00000	1,744	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			206.00000	294	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,866.00000	2,418	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			77.00000	118	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,777.00000	2,333	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			87.00000	133	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,348.00000	1,930	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			158.00000	230	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,645.00000	2,208	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			106.00000	158	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,067.00000	1,673	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			228.00000	322	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,991.00000	1,603	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			251.00000	353	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,915.00000	1,535	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			276.00000	385	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,991.00000	1,603	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			251.00000	353	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,770.00000	1,405	37.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Put			331.00000	455	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,632.00000	1,282	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			392.00000	532	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,565.00000	1,223	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			426.00000	573	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,146.00000	1,744	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			206.00000	294	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,842.00000	1,469	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			303.00000	419	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,500.00000	1,167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			461.00000	616	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,437.00000	1,112	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			498.00000	662	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,375.00000	1,059	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			536.00000	709	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,500.00000	1,167	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			461.00000	616	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,437.00000	1,112	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			498.00000	662	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,316.00000	1,018	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			577.00000	768	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,806.00000	1,437	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			317.00000	437	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,735.00000	1,374	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			346.00000	473	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,666.00000	1,312	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			376.00000	512	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,598.00000	1,253	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			409.00000	552	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,468.00000	1,139	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			479.00000	639	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,406.00000	1,085	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			517.00000	685	37.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,345.00000	1,038	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			556.00000	738	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,287.00000	997	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			597.00000	797	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,084.00000	842	39.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			795.00000	1,041	39.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,041.00000	807	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			852.00000	1,107	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			923.00000	703	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,034.00000	1,303	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			887.00000	668	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,098.00000	1,368	39.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.15	Call			853.00000	634	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,164.00000	1,434	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,287.00000	997	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			597.00000	797	37.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,230.00000	956	38.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			641.00000	855	38.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,084.00000	842	39.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			795.00000	1,041	39.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,041.00000	807	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			852.00000	1,107	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,148.00000	897	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			709.00000	946	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,106.00000	860	38.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			767.00000	1,009	38.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,020.00000	791	39.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			881.00000	1,140	39.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			980.00000	759	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			941.00000	1,208	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			942.00000	721	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,002.00000	1,271	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			980.00000	759	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			941.00000	1,208	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			836.00000	618	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,197.00000	1,467	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			797.00000	586	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,258.00000	1,536	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			797.00000	586	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,258.00000	1,536	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			724.00000	527	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,384.00000	1,677	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			655.00000	473	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,516.00000	1,822	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			623.00000	448	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,584.00000	1,897	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			593.00000	423	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,653.00000	1,973	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			563.00000	400	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,724.00000	2,050	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			887.00000	668	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,098.00000	1,368	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			853.00000	634	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,164.00000	1,434	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			817.00000	602	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,227.00000	1,501	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			778.00000	571	39.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,289.00000	1,571	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		706.00000	513	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,417.00000	1,713	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		672.00000	486	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,483.00000	1,786	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		639.00000	460	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,550.00000	1,860	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		608.00000	435	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,619.00000	1,935	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		623.00000	448	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,584.00000	1,897	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		1,316.00000	1,018	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		577.00000	768	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		1,063.00000	824	39.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		823.00000	1,074	39.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		1,148.00000	897	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		709.00000	946	38.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		942.00000	721	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		1,002.00000	1,271	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		0.00000	651	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		0.00000	1,401	39.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.56580	11.07180		34.74	380,368.80	36	2,586.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		1,159.00000	936	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,137.00000	1,421	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		1,198.00000	971	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,076.00000	1,356	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1,258.00000	1,021	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		986.00000	1,255	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,404.00000	1,130	34.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		833.00000	1,064	34.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1,301.00000	1,056	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		929.00000	1,190	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,458.00000	1,170	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		787.00000	1,004	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,542.00000	1,231	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		720.00000	915	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,458.00000	1,170	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		787.00000	1,004	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,378.00000	1,111	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		856.00000	1,095	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,378.00000	1,111	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		856.00000	1,095	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		1,053.00000	827	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,331.00000	1,612	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		947.00000	729	35.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,525.00000	1,814	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			929.00000	714	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,557.00000	1,848	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			875.00000	670	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,653.00000	1,954	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,104.00000	881	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,233.00000	1,515	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,238.00000	1,004	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,016.00000	1,288	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,326.00000	1,074	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			904.00000	1,158	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,720.00000	1,382	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			598.00000	766	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,011.00000	1,642	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			439.00000	576	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,878.00000	1,522	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			506.00000	656	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,751.00000	1,409	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			579.00000	743	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,944.00000	1,581	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			472.00000	615	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,813.00000	1,465	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			542.00000	699	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,080.00000	1,704	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			408.00000	538	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,408.00000	2,002	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			286.00000	387	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,408.00000	2,002	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			286.00000	387	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,524.00000	2,109	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			252.00000	343	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,563.00000	2,145	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			241.00000	329	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,602.00000	2,182	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			230.00000	316	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,682.00000	2,256	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			210.00000	290	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,642.00000	2,219	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			220.00000	303	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,804.00000	2,370	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	254	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,642.00000	2,219	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			220.00000	303	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,485.00000	2,073	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			263.00000	357	33.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,972.00000	2,527	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			150.00000	211	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,887.00000	2,448	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			166.00000	232	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,723.00000	2,294	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			201.00000	278	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,333.00000	1,933	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			311.00000	418	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,259.00000	1,866	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			337.00000	450	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,929.00000	2,487	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			158.00000	222	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,846.00000	2,409	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			174.00000	243	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,763.00000	2,332	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			192.00000	266	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,446.00000	2,038	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			274.00000	372	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,370.00000	1,968	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			298.00000	402	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,296.00000	1,899	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			324.00000	434	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,143.00000	2,690	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			121.00000	174	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,057.00000	2,608	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			135.00000	192	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,723.00000	2,294	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			201.00000	278	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,804.00000	2,370	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	254	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,014.00000	2,567	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			142.00000	202	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,846.00000	2,409	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			174.00000	243	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,446.00000	2,038	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			274.00000	372	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,682.00000	2,256	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			210.00000	290	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,602.00000	2,182	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			230.00000	316	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,524.00000	2,109	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			252.00000	343	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,296.00000	1,899	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			324.00000	434	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,222.00000	1,833	33.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.20	Put			351.00000	467	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,151.00000	1,767	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			379.00000	502	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,222.00000	1,833	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			351.00000	467	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,878.00000	1,522	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			506.00000	656	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,944.00000	1,581	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			472.00000	615	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,689.00000	1,355	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			617.00000	789	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,629.00000	1,302	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			657.00000	836	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,571.00000	1,251	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			699.00000	885	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,151.00000	1,767	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			379.00000	502	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,813.00000	1,465	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			542.00000	699	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,629.00000	1,302	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			657.00000	836	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,514.00000	1,211	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			742.00000	945	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,080.00000	1,704	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			408.00000	538	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,751.00000	1,409	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			579.00000	743	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,977.00000	1,611	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			456.00000	595	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,911.00000	1,551	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			489.00000	636	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,845.00000	1,493	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			524.00000	678	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,782.00000	1,437	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			560.00000	721	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,659.00000	1,328	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			637.00000	812	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,600.00000	1,276	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			678.00000	861	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,486.00000	1,190	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			764.00000	974	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,279.00000	1,038	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			958.00000	1,222	35.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,122.00000	899	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,483	35.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,087.00000	863	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,265.00000	1,547	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,514.00000	1,211	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			742.00000	945	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,352.00000	1,092	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			880.00000	1,126	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,258.00000	1,021	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			986.00000	1,255	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,217.00000	988	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,046.00000	1,322	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,178.00000	956	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,106.00000	1,390	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,141.00000	917	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,169.00000	1,452	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,352.00000	1,092	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			880.00000	1,126	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,217.00000	988	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,046.00000	1,322	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,141.00000	917	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,169.00000	1,452	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,070.00000	845	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,298.00000	1,579	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,036.00000	810	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,365.00000	1,645	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,004.00000	777	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,433.00000	1,711	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			966.00000	745	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,494.00000	1,779	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1,020.00000	794	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,398.00000	1,678	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			985.00000	761	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,463.00000	1,745	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			910.00000	699	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,589.00000	1,883	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			840.00000	641	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,719.00000	2,026	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			807.00000	614	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,785.00000	2,098	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			775.00000	588	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,853.00000	2,172	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			744.00000	563	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,922.00000	2,247	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			892.00000	684	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,621.00000	1,918	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			858.00000	655	35.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,686.00000	1,990	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			824.00000	628	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,752.00000	2,062	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			791.00000	601	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,819.00000	2,135	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			985.00000	761	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,463.00000	1,745	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			807.00000	614	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,785.00000	2,098	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,122.00000	899	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,483	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,600.00000	1,276	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			678.00000	861	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,486.00000	1,190	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			764.00000	974	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,431.00000	1,150	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			809.00000	1,034	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,326.00000	1,074	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			904.00000	1,158	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,238.00000	1,004	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,016.00000	1,288	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,659.00000	1,328	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			637.00000	812	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,571.00000	1,251	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			699.00000	885	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,070.00000	845	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,298.00000	1,579	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,036.00000	810	35.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,365.00000	1,645	35.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.93150		15.65240		50.22	4,389,861.00	294	2,629.00
£ / R On 12/12/2008 Currency Future	15.65	Call			878.00000	557	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			875.00000	1,276	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			780.00000	476	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,027.00000	1,444	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			723.00000	432	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,121.00000	1,551	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			857.00000	540	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			905.00000	1,309	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			703.00000	418	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,151.00000	1,587	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			818.00000	507	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			965.00000	1,376	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			878.00000	557	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			875.00000	1,276	51.51	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	15.85	Call			798.00000	491	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			996.00000	1,410	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			684.00000	405	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,182.00000	1,623	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			559.00000	319	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,406.00000	1,888	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			575.00000	331	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,373.00000	1,849	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			438.00000	241	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,686.00000	2,209	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			386.00000	208	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,834.00000	2,377	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			269.00000	137	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,267.00000	2,856	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			177.00000	85	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,775.00000	3,403	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			159.00000	75	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,907.00000	3,544	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			190.00000	92	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,688.00000	3,311	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			260.00000	132	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,308.00000	2,901	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			260.00000	132	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,308.00000	2,901	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			197.00000	96	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,645.00000	3,265	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			511.00000	288	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,508.00000	2,006	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			762.00000	461	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,059.00000	1,479	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			665.00000	391	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,212.00000	1,660	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			703.00000	418	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,151.00000	1,587	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,082.00000	724	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			630.00000	992	51.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,139.00000	761	50.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			587.00000	930	50.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,228.00000	822	50.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			526.00000	840	50.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,111.00000	742	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			608.00000	961	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,058.00000	706	51.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			656.00000	1,024	51.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			988.00000	648	51.51	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	15.40	Put			736.00000	1,117	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,259.00000	843	50.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			506.00000	811	50.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,321.00000	887	49.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			469.00000	755	49.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,198.00000	801	50.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			546.00000	870	50.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,353.00000	909	49.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			451.00000	727	49.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,452.00000	978	49.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			399.00000	646	49.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,625.00000	1,113	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			323.00000	532	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,554.00000	1,055	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			352.00000	574	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,485.00000	1,002	48.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			383.00000	621	48.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,418.00000	954	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			416.00000	673	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,290.00000	865	50.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			487.00000	783	50.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,168.00000	781	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			566.00000	900	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,385.00000	932	49.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			433.00000	700	49.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,139.00000	761	50.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			587.00000	930	50.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,034.00000	688	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			682.00000	1,056	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,011.00000	668	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			709.00000	1,086	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			965.00000	629	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			763.00000	1,148	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			920.00000	592	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			818.00000	1,211	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,590.00000	1,084	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			337.00000	552	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,520.00000	1,027	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			367.00000	595	48.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,452.00000	978	49.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			399.00000	646	49.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			942.00000	611	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			790.00000	1,179	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			899.00000	574	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			846.00000	1,243	51.51	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	14.80	Call			1,321.00000	887	49.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			469.00000	755	49.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,034.00000	688	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			682.00000	1,056	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,485.00000	1,002	48.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			383.00000	621	48.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,418.00000	954	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			416.00000	673	49.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,168.00000	781	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			566.00000	900	50.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,111.00000	742	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			608.00000	961	51.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,259.00000	843	50.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			506.00000	811	50.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			988.00000	648	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			736.00000	1,117	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			818.00000	507	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			965.00000	1,376	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			744.00000	446	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,091.00000	1,515	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			899.00000	574	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			846.00000	1,243	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			780.00000	476	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,027.00000	1,444	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			628.00000	366	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,275.00000	1,735	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			780.00000	476	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,027.00000	1,444	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			665.00000	391	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,212.00000	1,660	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			592.00000	342	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,340.00000	1,811	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			592.00000	342	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,340.00000	1,811	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			526.00000	298	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,474.00000	1,967	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			920.00000	592	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			818.00000	1,211	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			837.00000	523	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			935.00000	1,342	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			798.00000	491	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			996.00000	1,410	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			723.00000	432	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,121.00000	1,551	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			646.00000	379	51.51	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	16.25	Put			1,244.00000	1,697	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			610.00000	354	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,308.00000	1,772	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			542.00000	309	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,440.00000	1,927	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			481.00000	268	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,578.00000	2,087	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			452.00000	250	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,650.00000	2,168	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			425.00000	232	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,722.00000	2,251	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			399.00000	216	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,797.00000	2,335	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			243.00000	122	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,391.00000	2,991	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			227.00000	113	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,475.00000	3,081	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			212.00000	104	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,559.00000	3,173	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			184.00000	89	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,731.00000	3,357	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			171.00000	82	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,819.00000	3,450	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			148.00000	69	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,995.00000	3,638	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			362.00000	193	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,910.00000	2,462	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			340.00000	179	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,987.00000	2,548	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			318.00000	166	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,066.00000	2,635	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			298.00000	154	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,145.00000	2,723	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			279.00000	143	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,226.00000	2,811	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			318.00000	166	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,066.00000	2,635	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			279.00000	143	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,226.00000	2,811	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			227.00000	113	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,475.00000	3,081	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			197.00000	96	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,645.00000	3,265	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			252.00000	127	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,349.00000	2,945	51.51	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	17.85	Call			235.00000	117	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,433.00000	3,036	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			219.00000	108	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,517.00000	3,127	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			204.00000	100	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,602.00000	3,218	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			165.00000	78	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,863.00000	3,497	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			153.00000	72	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,951.00000	3,590	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			143.00000	66	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,040.00000	3,685	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			184.00000	89	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,731.00000	3,357	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			171.00000	82	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,819.00000	3,450	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			159.00000	75	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,907.00000	3,544	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			137.00000	63	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,085.00000	3,732	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			128.00000	58	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,175.00000	3,827	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			118.00000	54	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,266.00000	3,922	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			235.00000	117	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,433.00000	3,036	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			204.00000	100	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,602.00000	3,218	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			165.00000	78	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,863.00000	3,497	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			143.00000	66	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,040.00000	3,685	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			132.00000	61	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,130.00000	3,779	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			351.00000	186	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,949.00000	2,505	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			329.00000	173	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,026.00000	2,591	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			308.00000	160	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,105.00000	2,679	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			288.00000	148	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,186.00000	2,767	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			496.00000	278	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,543.00000	2,046	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			466.00000	259	51.51	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	16.80	Put		1,614.00000	2,127	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		438.00000	241	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,686.00000	2,209	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		412.00000	224	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,759.00000	2,293	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		496.00000	278	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,543.00000	2,046	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		466.00000	259	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,614.00000	2,127	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		386.00000	208	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,834.00000	2,377	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		362.00000	193	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,910.00000	2,462	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		340.00000	179	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,987.00000	2,548	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		542.00000	309	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,440.00000	1,927	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		526.00000	298	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,474.00000	1,967	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		837.00000	523	51.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		935.00000	1,342	51.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.30150	16.03870		34.49	5,049,495.00	330	7,479.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,274.00000	936	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,285.00000	1,684	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,183.00000	847	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,444.00000	1,846	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,148.00000	814	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,510.00000	1,912	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,274.00000	936	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,285.00000	1,684	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,148.00000	814	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,510.00000	1,912	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		1,237.00000	899	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,348.00000	1,748	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		1,313.00000	973	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,224.00000	1,622	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,107.00000	781	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,569.00000	1,980	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		973.00000	676	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,784.00000	2,224	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		1,010.00000	705	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,721.00000	2,153	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		851.00000	583	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		2,012.00000	2,481	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		757.00000	512	35.33	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	17.50	Put			2,218.00000	2,710	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			607.00000	401	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,618.00000	3,149	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			473.00000	304	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,084.00000	3,653	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			443.00000	283	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,205.00000	3,782	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			504.00000	326	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,965.00000	3,525	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			632.00000	419	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,544.00000	3,068	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			514.00000	334	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,926.00000	3,482	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			937.00000	648	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,848.00000	2,297	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,218.00000	882	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,380.00000	1,780	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,255.00000	917	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,316.00000	1,716	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,067.00000	750	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,629.00000	2,048	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,293.00000	954	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,255.00000	1,653	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,513.00000	1,141	34.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			974.00000	1,340	34.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,567.00000	1,178	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			928.00000	1,276	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,678.00000	1,255	34.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			839.00000	1,154	34.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,594.00000	1,197	34.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			905.00000	1,245	34.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,567.00000	1,178	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			928.00000	1,276	34.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,540.00000	1,159	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			951.00000	1,308	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,461.00000	1,106	35.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,022.00000	1,404	35.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,707.00000	1,276	34.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			818.00000	1,124	34.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,765.00000	1,318	33.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			777.00000	1,066	33.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,795.00000	1,339	33.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			756.00000	1,038	33.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,044.00000	1,541	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			606.00000	839	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.70	Call			1,980.00000	1,486	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			641.00000	884	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,917.00000	1,432	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			678.00000	931	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,855.00000	1,380	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			717.00000	978	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,736.00000	1,297	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			797.00000	1,095	34.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,622.00000	1,216	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			883.00000	1,214	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,917.00000	1,432	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			678.00000	931	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,855.00000	1,380	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			717.00000	978	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,622.00000	1,216	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			883.00000	1,214	34.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,417.00000	1,072	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,078.00000	1,470	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,374.00000	1,031	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,136.00000	1,530	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,012.00000	1,513	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			623.00000	862	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,948.00000	1,459	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			660.00000	907	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,886.00000	1,406	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			697.00000	954	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,825.00000	1,359	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			736.00000	1,008	33.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,650.00000	1,236	34.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			861.00000	1,184	34.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,374.00000	1,031	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,136.00000	1,530	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,333.00000	992	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,194.00000	1,591	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,765.00000	1,318	33.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			777.00000	1,066	33.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,707.00000	1,276	34.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			818.00000	1,124	34.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,594.00000	1,197	34.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			905.00000	1,245	34.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,487.00000	1,123	35.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			998.00000	1,372	35.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,439.00000	1,089	35.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,050.00000	1,437	35.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,396.00000	1,051	35.33	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	15.75	Put			1,107.00000	1,500	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,354.00000	1,012	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,165.00000	1,560	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,439.00000	1,089	35.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,050.00000	1,437	35.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,218.00000	882	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,380.00000	1,780	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,183.00000	847	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,444.00000	1,846	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,333.00000	992	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,194.00000	1,591	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,029.00000	719	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,690.00000	2,118	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,293.00000	954	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,255.00000	1,653	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,255.00000	917	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,316.00000	1,716	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,067.00000	750	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,629.00000	2,048	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			991.00000	690	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,752.00000	2,189	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,200.00000	864	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,412.00000	1,813	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,165.00000	830	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,477.00000	1,879	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,128.00000	797	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,539.00000	1,946	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,087.00000	765	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,598.00000	2,014	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,048.00000	735	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,659.00000	2,083	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,333.00000	992	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,194.00000	1,591	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			902.00000	621	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,913.00000	2,370	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			868.00000	595	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,979.00000	2,444	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			835.00000	570	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,046.00000	2,519	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			803.00000	546	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,114.00000	2,595	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			583.00000	383	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,694.00000	3,231	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			559.00000	366	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,770.00000	3,314	35.33	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			536.00000	349	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,848.00000	3,398	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			493.00000	319	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,004.00000	3,567	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			473.00000	304	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,084.00000	3,653	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			453.00000	290	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,164.00000	3,739	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			434.00000	277	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,245.00000	3,825	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			742.00000	501	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,254.00000	2,749	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			713.00000	479	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,325.00000	2,828	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			685.00000	458	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,397.00000	2,907	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			658.00000	438	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,470.00000	2,987	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			713.00000	479	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,325.00000	2,828	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			658.00000	438	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,470.00000	2,987	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			583.00000	383	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,694.00000	3,231	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			536.00000	349	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,848.00000	3,398	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			595.00000	392	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,656.00000	3,190	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			571.00000	374	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,732.00000	3,273	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			548.00000	358	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,809.00000	3,356	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			525.00000	341	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,887.00000	3,440	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			483.00000	311	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,044.00000	3,610	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			463.00000	297	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,124.00000	3,696	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			425.00000	270	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,286.00000	3,869	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			514.00000	334	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,926.00000	3,482	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			434.00000	277	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,245.00000	3,825	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			416.00000	264	35.33	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	18.95	Put			3,327.00000	3,912	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			398.00000	252	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,409.00000	4,000	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			381.00000	240	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,493.00000	4,088	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			365.00000	229	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,576.00000	4,177	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			493.00000	319	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,004.00000	3,567	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			416.00000	264	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,327.00000	3,912	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			398.00000	252	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,409.00000	4,000	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			728.00000	490	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,289.00000	2,788	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			699.00000	469	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,361.00000	2,867	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			672.00000	448	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,433.00000	2,947	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			645.00000	429	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,507.00000	3,027	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			620.00000	410	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,581.00000	3,108	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			884.00000	608	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,946.00000	2,407	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			819.00000	558	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,080.00000	2,557	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			787.00000	535	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,149.00000	2,633	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			991.00000	690	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,752.00000	2,189	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			954.00000	662	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,816.00000	2,260	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			919.00000	635	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,880.00000	2,333	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			884.00000	608	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,946.00000	2,407	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			728.00000	490	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,289.00000	2,788	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,165.00000	830	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,477.00000	1,879	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			973.00000	676	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,784.00000	2,224	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			954.00000	662	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,816.00000	2,260	35.33	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	15.75	Call			1,396.00000	1,051	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,107.00000	1,500	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,354.00000	1,012	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,165.00000	1,560	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,087.00000	765	35.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,598.00000	2,014	35.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.61480		16.38230		30.54	15,614.80	1	2.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,518.00000	1,149	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,535.00000	1,934	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,446.00000	1,076	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,664.00000	2,061	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,412.00000	1,041	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,730.00000	2,126	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,536.00000	1,167	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,504.00000	1,903	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,396.00000	1,024	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,763.00000	2,159	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,499.00000	1,130	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,567.00000	1,965	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,574.00000	1,206	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,442.00000	1,841	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,379.00000	1,007	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,797.00000	2,193	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,241.00000	896	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,009.00000	2,431	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,279.00000	927	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,947.00000	2,362	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,115.00000	795	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,232.00000	2,680	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,015.00000	716	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,432.00000	2,901	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			837.00000	578	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,855.00000	3,364	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			686.00000	464	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,304.00000	3,850	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			653.00000	439	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,420.00000	3,975	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			734.00000	500	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,152.00000	3,685	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			851.00000	589	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,818.00000	3,324	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			879.00000	610	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,746.00000	3,246	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			746.00000	509	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,114.00000	3,644	31.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.25	Call			1,204.00000	866	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,072.00000	2,501	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,555.00000	1,186	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,473.00000	1,872	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,802.00000	1,391	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,170.00000	1,527	30.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,882.00000	1,447	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,100.00000	1,432	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,964.00000	1,504	30.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,032.00000	1,340	30.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,855.00000	1,428	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,123.00000	1,463	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,829.00000	1,409	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,146.00000	1,495	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,776.00000	1,374	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,194.00000	1,559	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,020.00000	1,545	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			988.00000	1,280	30.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,078.00000	1,586	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			945.00000	1,221	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,882.00000	1,446	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,100.00000	1,432	30.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,107.00000	1,607	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			924.00000	1,192	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,349.00000	1,817	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			767.00000	1,003	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,287.00000	1,763	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			805.00000	1,048	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,226.00000	1,710	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			843.00000	1,095	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,166.00000	1,658	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			883.00000	1,143	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,049.00000	1,565	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			966.00000	1,250	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,992.00000	1,524	30.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,010.00000	1,309	30.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,936.00000	1,485	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,054.00000	1,370	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,349.00000	1,817	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			767.00000	1,003	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,287.00000	1,763	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			805.00000	1,048	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,049.00000	1,565	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			966.00000	1,250	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,992.00000	1,524	30.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Put			1,010.00000	1,309	30.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,196.00000	1,684	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			863.00000	1,119	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	1,632	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			904.00000	1,168	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,909.00000	1,465	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,077.00000	1,401	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,751.00000	1,356	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,218.00000	1,591	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,776.00000	1,374	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,194.00000	1,559	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,725.00000	1,339	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,243.00000	1,624	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,675.00000	1,306	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,293.00000	1,691	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,318.00000	1,790	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			786.00000	1,025	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,256.00000	1,736	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			824.00000	1,072	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,196.00000	1,684	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			863.00000	1,119	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	1,632	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			904.00000	1,168	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,909.00000	1,465	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,077.00000	1,401	30.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,855.00000	1,428	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,123.00000	1,463	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,634.00000	1,265	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,351.00000	1,750	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,594.00000	1,225	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,412.00000	1,810	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,725.00000	1,339	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,243.00000	1,624	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,634.00000	1,265	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,351.00000	1,750	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,700.00000	1,322	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,268.00000	1,657	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,654.00000	1,285	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,322.00000	1,720	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,518.00000	1,149	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,535.00000	1,934	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,481.00000	1,112	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,599.00000	1,997	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,675.00000	1,306	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,293.00000	1,691	31.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Call			1,555.00000	1,186	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,473.00000	1,872	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,446.00000	1,076	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,664.00000	2,061	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,379.00000	1,007	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,797.00000	2,193	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,594.00000	1,225	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,412.00000	1,810	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,412.00000	1,041	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,730.00000	2,126	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,339.00000	974	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,856.00000	2,260	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,299.00000	942	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,917.00000	2,327	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,339.00000	974	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,856.00000	2,260	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,260.00000	911	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,978.00000	2,396	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,464.00000	1,094	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,631.00000	2,029	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,429.00000	1,059	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,697.00000	2,094	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,359.00000	991	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,826.00000	2,226	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,319.00000	958	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,886.00000	2,293	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,614.00000	1,245	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,381.00000	1,780	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,536.00000	1,167	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,504.00000	1,903	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,359.00000	991	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,826.00000	2,226	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,167.00000	837	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,135.00000	2,572	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,132.00000	808	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,200.00000	2,644	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,097.00000	781	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,265.00000	2,716	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,064.00000	754	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,331.00000	2,790	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			823.00000	568	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,891.00000	3,403	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			797.00000	548	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,965.00000	3,483	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			771.00000	528	31.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Put			3,039.00000	3,563	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			722.00000	491	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,189.00000	3,726	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			698.00000	473	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,266.00000	3,808	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			675.00000	456	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,343.00000	3,891	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			999.00000	703	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,466.00000	2,939	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			967.00000	679	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,535.00000	3,014	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			937.00000	655	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,605.00000	3,091	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			907.00000	633	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,675.00000	3,168	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			967.00000	679	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,535.00000	3,014	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			907.00000	633	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,675.00000	3,168	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			823.00000	568	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,891.00000	3,403	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			771.00000	528	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,039.00000	3,563	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			810.00000	558	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,928.00000	3,443	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			784.00000	538	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,002.00000	3,523	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			759.00000	519	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,076.00000	3,604	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			710.00000	482	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,228.00000	3,767	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			664.00000	448	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,382.00000	3,933	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			642.00000	431	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,460.00000	4,016	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			722.00000	491	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,189.00000	3,726	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			675.00000	456	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,343.00000	3,891	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			631.00000	423	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,499.00000	4,058	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			610.00000	408	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,578.00000	4,143	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			590.00000	393	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,657.00000	4,228	31.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.55	Call			570.00000	378	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,737.00000	4,313	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			710.00000	482	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,228.00000	3,767	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			620.00000	415	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,538.00000	4,101	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			600.00000	400	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,617.00000	4,185	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,150.00000	823	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,167.00000	2,608	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,080.00000	768	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,298.00000	2,753	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,047.00000	741	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,365.00000	2,827	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			983.00000	691	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,501.00000	2,976	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			952.00000	667	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,570.00000	3,052	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			922.00000	644	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,640.00000	3,129	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			893.00000	621	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,711.00000	3,207	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,260.00000	911	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,978.00000	2,396	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,222.00000	881	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,040.00000	2,466	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,186.00000	851	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,103.00000	2,536	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,150.00000	823	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,167.00000	2,608	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			983.00000	691	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,501.00000	2,976	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,429.00000	1,059	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,697.00000	2,094	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,241.00000	896	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,009.00000	2,431	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,279.00000	927	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,947.00000	2,362	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,167.00000	837	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,135.00000	2,572	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,097.00000	781	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,265.00000	2,716	31.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.82920		13.20860		43.91	14,753,580.00	1,150	34,524.00
€ / R On 12/12/2008 Currency Future	13.20	Call			719.00000	490	45.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.20	Put			711.00000	861	45.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			762.00000	523	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			653.00000	794	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			784.00000	540	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			625.00000	761	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			879.00000	616	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			520.00000	636	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			807.00000	558	44.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			598.00000	729	44.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			930.00000	658	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			471.00000	578	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			983.00000	703	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			425.00000	523	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			956.00000	680	43.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			448.00000	551	43.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			904.00000	636	43.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			495.00000	607	43.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			605.00000	403	47.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			897.00000	1,074	47.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			510.00000	333	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,101.00000	1,304	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			406.00000	259	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,397.00000	1,630	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			334.00000	208	52.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,676.00000	1,929	52.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,806.00000	1,438	39.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			97.00000	109	39.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			418.00000	267	50.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,359.00000	1,588	50.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			555.00000	366	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			997.00000	1,187	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			430.00000	276	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,321.00000	1,546	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,129.00000	827	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			321.00000	398	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,011.00000	726	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			403.00000	497	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,228.00000	911	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			270.00000	331	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,519.00000	1,170	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			161.00000	191	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,481.00000	1,134	40.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			172.00000	205	40.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,558.00000	1,206	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			150.00000	177	39.99	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	11.90	Call			1,481.00000	1,134	40.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			172.00000	205	40.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,333.00000	1,001	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			225.00000	272	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,369.00000	1,033	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			211.00000	254	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,298.00000	970	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			239.00000	291	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,638.00000	1,281	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			129.00000	152	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,598.00000	1,243	39.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			139.00000	164	39.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,678.00000	1,319	39.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			120.00000	140	39.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,763.00000	1,398	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			104.00000	118	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,983.00000	1,604	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			74.00000	75	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,894.00000	1,520	39.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			85.00000	91	39.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,720.00000	1,358	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			111.00000	129	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,406.00000	1,065	40.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			197.00000	236	40.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,938.00000	1,562	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			80.00000	83	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,850.00000	1,479	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			91.00000	99	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,519.00000	1,170	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			161.00000	191	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,443.00000	1,099	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			185.00000	220	40.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,263.00000	940	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			254.00000	311	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,195.00000	882	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			286.00000	353	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,162.00000	854	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			303.00000	375	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,099.00000	801	42.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			340.00000	422	42.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,983.00000	1,604	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			74.00000	75	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,894.00000	1,520	39.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			85.00000	91	39.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,558.00000	1,206	39.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.80	Put			150.00000	177	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,162.00000	854	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			303.00000	375	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,040.00000	750	42.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			381.00000	471	42.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,195.00000	882	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			286.00000	353	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,069.00000	775	42.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			360.00000	446	42.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,720.00000	1,358	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			111.00000	129	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,333.00000	1,001	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			225.00000	272	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,129.00000	827	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			321.00000	398	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,011.00000	726	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			403.00000	497	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,040.00000	750	42.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			381.00000	471	42.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			830.00000	577	44.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			571.00000	698	44.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			784.00000	540	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			625.00000	761	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			740.00000	506	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			682.00000	827	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			699.00000	474	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			740.00000	895	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			854.00000	596	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			545.00000	667	44.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			904.00000	636	43.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			495.00000	607	43.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			679.00000	459	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			770.00000	930	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			641.00000	430	46.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			833.00000	1,001	46.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			540.00000	355	48.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,031.00000	1,225	48.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			481.00000	312	49.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,173.00000	1,383	49.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			455.00000	293	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,246.00000	1,464	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			384.00000	244	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,475.00000	1,714	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			363.00000	229	51.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,554.00000	1,800	51.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.50	Call			343.00000	215	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,635.00000	1,886	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			660.00000	444	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			801.00000	965	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			623.00000	417	47.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			864.00000	1,037	47.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			588.00000	391	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			930.00000	1,111	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			524.00000	344	48.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,066.00000	1,264	48.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			495.00000	322	48.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,137.00000	1,343	48.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			468.00000	303	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,209.00000	1,423	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			442.00000	284	49.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,283.00000	1,505	49.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			571.00000	378	47.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			963.00000	1,149	47.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			510.00000	333	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,101.00000	1,304	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			430.00000	276	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,321.00000	1,546	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			395.00000	251	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,436.00000	1,672	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			373.00000	236	51.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,515.00000	1,757	51.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			353.00000	222	51.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,595.00000	1,843	51.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,938.00000	1,562	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			80.00000	83	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			215.00000	127	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,356.00000	2,648	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			139.00000	75	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,080.00000	3,396	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			81.00000	37	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,822.00000	4,158	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			44.00000	18	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,585.00000	4,939	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			221.00000	131	55.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,312.00000	2,602	55.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			142.00000	78	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,034.00000	3,349	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			84.00000	39	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,775.00000	4,110	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			46.00000	19	57.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	17.70	Put			4,537.00000	4,890	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,257.00000	1,880	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			48.00000	51	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			641.00000	430	46.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			833.00000	1,001	46.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			261.00000	157	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,052.00000	2,328	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			168.00000	96	56.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,759.00000	3,067	56.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			105.00000	51	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,496.00000	3,822	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			57.00000	25	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,249.00000	4,596	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,640.00000	2,264	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			31.00000	35	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			325.00000	202	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,717.00000	1,973	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			209.00000	123	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,400.00000	2,694	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			135.00000	72	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,126.00000	3,443	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			78.00000	36	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,869.00000	4,207	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,934.00000	2,556	46.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			25.00000	27	46.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,164.00000	1,785	39.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			56.00000	56	39.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			384.00000	244	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,475.00000	1,714	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			246.00000	148	54.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,138.00000	2,419	54.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			159.00000	90	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,850.00000	3,161	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			97.00000	47	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,589.00000	3,917	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,375.00000	2,997	50.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			16.00000	18	50.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,591.00000	2,216	43.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			32.00000	37	43.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			495.00000	322	48.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,137.00000	1,343	48.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			316.00000	196	52.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,758.00000	2,016	52.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			203.00000	119	55.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,445.00000	2,740	55.51	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	16.25	Call			131.00000	69	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,173.00000	3,490	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,618.00000	3,244	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			10.00000	14	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,836.00000	2,458	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			27.00000	29	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,073.00000	1,691	38.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			65.00000	62	38.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			233.00000	139	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,224.00000	2,510	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			150.00000	85	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,942.00000	3,256	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,717.00000	3,341	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			8.00000	12	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,934.00000	2,556	46.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			25.00000	27	46.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			159.00000	90	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,850.00000	3,161	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,668.00000	3,292	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			9.00000	13	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,885.00000	2,507	46.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			26.00000	28	46.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,119.00000	1,738	38.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			60.00000	59	38.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			240.00000	144	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,181.00000	2,464	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			154.00000	87	57.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,896.00000	3,208	57.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,766.00000	3,390	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			7.00000	11	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,983.00000	2,605	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			25.00000	26	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,210.00000	1,833	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			52.00000	53	39.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			253.00000	153	54.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,095.00000	2,373	54.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			163.00000	93	56.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,805.00000	3,114	56.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,423.00000	3,046	51.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			15.00000	17	51.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,640.00000	2,264	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			31.00000	35	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			325.00000	202	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,717.00000	1,973	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,326.00000	2,948	50.12	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	9.90	Put			18.00000	19	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,542.00000	2,168	42.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			33.00000	38	42.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			308.00000	190	52.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,799.00000	2,060	52.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			198.00000	115	55.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,489.00000	2,786	55.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			128.00000	66	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,219.00000	3,537	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			0.00000	2,850	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	21	49.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			0.00000	2,071	42.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			0.00000	42	42.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			0.00000	178	53.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			0.00000	2,149	53.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			0.00000	108	56.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			0.00000	2,879	56.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	60	57.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			0.00000	3,631	57.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.13290		13.52250		32.44	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.50	Call			0.00000	856	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			0.00000	1,223	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,089.00000	889	33.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			967.00000	1,156	33.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,109.00000	906	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			936.00000	1,123	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,212.00000	997	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			789.00000	964	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,128.00000	923	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			906.00000	1,090	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,234.00000	1,015	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			762.00000	932	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,303.00000	1,074	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			681.00000	841	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,280.00000	1,054	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			707.00000	871	31.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			944.00000	766	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,221.00000	1,433	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			834.00000	676	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,462.00000	1,693	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			728.00000	589	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,755.00000	2,006	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			649.00000	524	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,027.00000	2,291	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			753.00000	609	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Put			1,680.00000	1,926	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			864.00000	700	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,391.00000	1,617	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			879.00000	712	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,357.00000	1,580	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			766.00000	620	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,643.00000	1,887	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,701.00000	1,411	29.67	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			378.00000	478	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,149.00000	941	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			876.00000	1,058	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,402.00000	1,159	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			579.00000	726	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,327.00000	1,095	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			654.00000	812	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,516.00000	1,252	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			493.00000	619	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,767.00000	1,471	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			344.00000	438	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,767.00000	1,471	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			344.00000	438	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,800.00000	1,501	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			328.00000	418	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,734.00000	1,440	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			361.00000	457	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,606.00000	1,327	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			434.00000	544	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,637.00000	1,353	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			415.00000	520	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,545.00000	1,276	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			473.00000	593	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,904.00000	1,596	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			281.00000	363	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,669.00000	1,382	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			396.00000	499	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,834.00000	1,532	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			312.00000	399	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,206.00000	1,872	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			184.00000	239	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,128.00000	1,800	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			206.00000	267	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,052.00000	1,730	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			229.00000	297	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,977.00000	1,662	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			254.00000	329	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Call			1,637.00000	1,353	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			415.00000	520	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,167.00000	1,836	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			194.00000	253	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,090.00000	1,765	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			217.00000	282	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,014.00000	1,696	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			242.00000	313	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,940.00000	1,629	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			268.00000	346	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,869.00000	1,564	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			296.00000	381	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,800.00000	1,501	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			328.00000	418	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,977.00000	1,662	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			254.00000	329	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,575.00000	1,301	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			453.00000	568	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,734.00000	1,440	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			361.00000	457	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,486.00000	1,228	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			514.00000	645	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,430.00000	1,181	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			557.00000	699	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,486.00000	1,228	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			514.00000	645	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,430.00000	1,181	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			557.00000	699	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,376.00000	1,137	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			604.00000	754	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,458.00000	1,204	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			535.00000	672	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,090.00000	1,765	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			217.00000	282	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,940.00000	1,629	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			268.00000	346	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,606.00000	1,327	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			434.00000	544	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,458.00000	1,204	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			535.00000	672	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,351.00000	1,116	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			629.00000	783	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,014.00000	825	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,092.00000	1,292	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			927.00000	752	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	13.85	Put			1,255.00000	1,469	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			849.00000	688	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,426.00000	1,655	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,257.00000	1,035	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			734.00000	902	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,169.00000	959	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			847.00000	1,026	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,014.00000	825	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,092.00000	1,292	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,351.00000	1,116	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			629.00000	783	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			978.00000	795	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,156.00000	1,362	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			792.00000	641	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,570.00000	1,808	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,033.00000	840	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,060.00000	1,257	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			834.00000	676	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,462.00000	1,693	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,246.00000	1,909	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			173.00000	227	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,033.00000	840	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,060.00000	1,257	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			629.00000	507	37.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,106.00000	2,374	37.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			521.00000	419	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,599.00000	2,886	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			435.00000	347	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,112.00000	3,414	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			360.00000	269	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,637.00000	3,936	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,327.00000	1,095	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			654.00000	812	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,070.00000	872	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			998.00000	1,189	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			704.00000	570	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,832.00000	2,087	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			581.00000	468	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,308.00000	2,585	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			484.00000	387	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,811.00000	3,104	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			404.00000	315	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,331.00000	3,632	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			506.00000	406	39.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,683.00000	2,973	39.52	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 16/03/2009 Currency Future	16.50	Call			398.00000	308	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,375.00000	3,675	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			290.00000	213	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,068.00000	4,380	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			204.00000	146	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,781.00000	5,113	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,326.00000	1,985	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			154.00000	202	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			961.00000	780	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,188.00000	1,397	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			563.00000	454	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,390.00000	2,671	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			442.00000	353	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,069.00000	3,370	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			337.00000	251	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,765.00000	4,068	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			238.00000	173	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,466.00000	4,790	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,668.00000	2,306	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			95.00000	123	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			639.00000	516	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,066.00000	2,333	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			498.00000	399	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,726.00000	3,017	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			392.00000	301	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,419.00000	3,718	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			284.00000	208	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,111.00000	4,425	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,987.00000	2,612	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			64.00000	79	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,286.00000	1,947	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			163.00000	214	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			716.00000	579	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,793.00000	2,046	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			554.00000	447	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,432.00000	2,714	38.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			330.00000	245	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,808.00000	4,112	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,408.00000	3,034	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			36.00000	51	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,647.00000	3,273	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			24.00000	40	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,895.00000	2,519	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			72.00000	86	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			911.00000	738	34.68	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 16/03/2009 Currency Future	13.90	Put			1,288.00000	1,506	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			693.00000	560	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,870.00000	2,128	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			537.00000	433	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,515.00000	2,800	39.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			422.00000	337	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,200.00000	3,504	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,743.00000	3,367	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			21.00000	34	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,987.00000	2,612	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			64.00000	79	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			716.00000	579	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,793.00000	2,046	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,695.00000	3,320	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			23.00000	37	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,940.00000	2,565	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			68.00000	82	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			927.00000	752	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,255.00000	1,469	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			546.00000	440	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,473.00000	2,757	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			428.00000	342	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,156.00000	3,459	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,840.00000	3,462	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			18.00000	29	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,079.00000	2,704	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			57.00000	72	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,367.00000	2,024	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			145.00000	191	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			740.00000	599	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,718.00000	1,966	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			572.00000	461	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,349.00000	2,628	38.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			448.00000	358	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,026.00000	3,325	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,456.00000	3,081	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			33.00000	48	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,713.00000	2,348	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			90.00000	115	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			849.00000	688	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,426.00000	1,655	35.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,361.00000	2,986	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			38.00000	54	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,623.00000	2,264	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			101.00000	131	27.78	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	14.20	Call			820.00000	664	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,497.00000	1,731	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			491.00000	393	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,769.00000	3,060	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			386.00000	294	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,464.00000	3,761	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			0.00000	2,892	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	59	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			0.00000	2,182	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	149	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			0.00000	641	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			0.00000	1,808	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			0.00000	491	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			0.00000	2,458	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	381	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			0.00000	3,148	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	281	40.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			0.00000	3,848	40.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.40420		13.80770		28.57	13,404,200.00	1,000	1,000.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,261.00000	1,023	29.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,253.00000	1,419	29.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,318.00000	1,071	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,161.00000	1,317	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,338.00000	1,088	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,130.00000	1,284	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,418.00000	1,159	28.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,010.00000	1,154	28.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,358.00000	1,105	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,101.00000	1,251	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,470.00000	1,196	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			962.00000	1,092	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,549.00000	1,256	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			892.00000	1,001	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,470.00000	1,196	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			962.00000	1,092	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,496.00000	1,216	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			938.00000	1,061	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,444.00000	1,177	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			986.00000	1,123	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,338.00000	1,088	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,130.00000	1,284	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,156.00000	908	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,449.00000	1,603	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,007.00000	770	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,699.00000	1,866	29.49	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 12/06/2009 Currency Future	14.90	Call			867.00000	650	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,959.00000	2,146	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			772.00000	570	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,165.00000	2,366	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			935.00000	708	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,827.00000	2,004	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,084.00000	836	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,576.00000	1,732	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,124.00000	871	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,516.00000	1,667	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			952.00000	723	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,795.00000	1,969	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,379.00000	1,123	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,071.00000	1,218	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,690.00000	1,365	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			782.00000	861	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,577.00000	1,276	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			869.00000	972	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,778.00000	1,447	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			720.00000	792	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,060.00000	1,711	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			553.00000	607	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,028.00000	1,680	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			570.00000	626	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,094.00000	1,742	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			536.00000	588	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,028.00000	1,680	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			570.00000	626	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,900.00000	1,560	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			642.00000	706	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,931.00000	1,590	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			624.00000	685	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,838.00000	1,503	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			680.00000	748	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,229.00000	1,870	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			472.00000	516	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,963.00000	1,619	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			605.00000	665	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,127.00000	1,774	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			519.00000	569	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,195.00000	1,838	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			487.00000	534	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,161.00000	1,805	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			503.00000	551	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,480.00000	2,109	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.70	Put			372.00000	405	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,406.00000	2,039	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			399.00000	435	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,335.00000	1,971	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			427.00000	466	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,264.00000	1,904	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			456.00000	499	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,995.00000	1,649	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			588.00000	645	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,443.00000	2,074	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			385.00000	420	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,370.00000	2,005	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			413.00000	451	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,299.00000	1,937	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			442.00000	483	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,900.00000	1,560	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			642.00000	706	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,195.00000	1,838	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			487.00000	534	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,869.00000	1,531	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			661.00000	727	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,808.00000	1,474	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			700.00000	770	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,229.00000	1,870	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			472.00000	516	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,161.00000	1,805	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			503.00000	551	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,719.00000	1,392	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			761.00000	838	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,517.00000	2,145	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			359.00000	391	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,370.00000	2,005	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			413.00000	451	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,838.00000	1,503	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			680.00000	748	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,661.00000	1,339	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			803.00000	885	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,604.00000	1,294	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			847.00000	940	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,719.00000	1,392	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			761.00000	838	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,869.00000	1,531	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			661.00000	727	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,748.00000	1,419	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			740.00000	815	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Call			2,060.00000	1,711	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			553.00000	607	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,995.00000	1,649	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			588.00000	645	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,748.00000	1,419	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			740.00000	815	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,690.00000	1,365	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			782.00000	861	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,633.00000	1,313	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			825.00000	909	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,604.00000	1,294	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			847.00000	940	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,398.00000	1,140	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,040.00000	1,186	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,358.00000	1,105	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,101.00000	1,251	28.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,280.00000	1,039	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,222.00000	1,385	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,522.00000	1,235	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			915.00000	1,031	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,418.00000	1,159	28.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,010.00000	1,154	28.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,299.00000	1,055	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,191.00000	1,351	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,225.00000	984	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,317.00000	1,479	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,104.00000	854	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,546.00000	1,700	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,064.00000	819	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,606.00000	1,765	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,026.00000	786	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,668.00000	1,832	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			989.00000	754	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,731.00000	1,900	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			917.00000	693	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,860.00000	2,039	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			883.00000	664	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,926.00000	2,110	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			850.00000	636	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,993.00000	2,182	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			818.00000	609	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,061.00000	2,255	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,190.00000	945	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,382.00000	1,541	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,045.00000	803	29.49	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 12/06/2009 Currency Future	14.40	Put			1,637.00000	1,798	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			970.00000	738	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,763.00000	1,934	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,084.00000	836	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,576.00000	1,732	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,045.00000	803	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,637.00000	1,798	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			970.00000	738	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,763.00000	1,934	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			900.00000	678	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,893.00000	2,074	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			834.00000	622	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,027.00000	2,218	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			803.00000	596	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,095.00000	2,292	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			743.00000	546	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,235.00000	2,442	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			715.00000	522	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,307.00000	2,518	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			687.00000	500	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,379.00000	2,595	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			660.00000	478	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,453.00000	2,673	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			900.00000	678	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,893.00000	2,074	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			867.00000	650	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,959.00000	2,146	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			743.00000	546	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,235.00000	2,442	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,156.00000	908	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,449.00000	1,603	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,261.00000	1,023	29.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,253.00000	1,419	29.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,243.00000	1,003	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,285.00000	1,449	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,207.00000	964	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,349.00000	1,510	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,173.00000	926	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,415.00000	1,572	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,577.00000	1,276	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			869.00000	972	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,225.00000	984	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,317.00000	1,479	29.49	0.00	0	0.00

ALBI On 05/02/2009 Index Future			282.12600		280.44900		0.00	0.00	0	607.00
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Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 07/05/2009 Index Future		290.07900	288.35000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future		296.13100	294.44100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future		119.25800	118.83100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		122.62000	122.17900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		125.92300	125.46900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi		284.14700	282.54900		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi		292.15600	290.50950		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		300.02700	298.33300		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future		345.54800	345.54700		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future		355.44900	355.44100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		10.45500	10.50300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		9.19400	9.26200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.40800	8.51600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		9.41000	9.47700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.04900	9.11400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.08100	9.14300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.96000	9.02600		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		11.66600	11.70400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		10.46700	10.53100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		9.59500	9.66900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		9.15400	9.21600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		9.53200	9.60200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		9.12300	9.20500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		8.87500	8.96300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		8.95800	9.03400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.76700	8.84500		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
JN05 On 06/08/2009 jNote			8.64700		8.72600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.65700		8.72300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.52700		8.59400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.43600		8.50300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.81000		11.81500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.97200		11.98800		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			271.41800		269.41900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.06800		277.01000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			286.58600		284.47000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.83500		8.93600		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,693.00000	1,817	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			140.00000	115	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.36800		8.49100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,008.00000	2,099	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,058.00000	995	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.75400		7.90800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,231.00000	3,331	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,360.00000	1,302	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,389.00000	3,492	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,269.00000	1,213	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.67200		8.78600		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,057.00000	2,378	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,260.00000	1,935	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			958.00000	1,149	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			4,034.00000	3,578	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,914.00000	7,490	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			302.00000	233	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,691.00000	4,140	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,108.00000	910	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,682.00000	5,183	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			735.00000	591	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.54500		8.66500		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,991.00000	4,396	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,164.00000	1,908	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.42300		8.55000		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,473.00000	5,000	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			801.00000	646	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
R186 On 05/02/2009 Bond Future			8.43800	8.55000		0.00	0.00	0	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,876.00000	8,030	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		6.00000	2	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.35000	8.46400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,533.00000	6,627	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		194.00000	104	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.26900	8.38600		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		6,374.00000	7,484	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		272.00000	163	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.10500	12.09100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		965.00000	959	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,034.00000	1,028	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.63800	11.68900		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		79.00000	82	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		283.00000	271	0.57	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.77200	8.89600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,937.00000	2,369	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		368.00000	244	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.61400	8.74500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,758.00000	3,191	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		585.00000	445	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.46300	8.60200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		3,391.00000	3,840	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		689.00000	547	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.68900	8.80100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,735.00000	3,315	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		168.00000	94	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.56800	8.68500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,432.00000	2,929	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		640.00000	462	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.45300	8.57500		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,185.00000	4,766	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		443.00000	327	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.69900	8.81100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,832.00000	3,474	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		129.00000	65	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.59000	8.70700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,438.00000	2,980	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		635.00000	444	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.49100	8.61200		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
R204 On 06/08/2009 Bond Future	9.25	Call		4,216.00000	4,856	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		377.00000	266	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.76000	8.88500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,750.00000	2,109	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		378.00000	263	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.58500	8.71800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,920.00000	2,236	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		892.00000	719	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.41200	8.55400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,117.00000	3,493	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		694.00000	566	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.67500	8.78700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,998.00000	3,678	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		82.00000	37	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57800	8.69300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,464.00000	3,033	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		523.00000	351	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.48700	8.60600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		4,279.00000	4,947	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		291.00000	196	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.63100	8.74400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		859.00000	1,295	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		819.00000	500	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.53000	8.64500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		1,574.00000	2,067	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		880.00000	605	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.47300	8.59100		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		4,451.00000	5,153	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		237.00000	154	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.05200	8.17300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		6,902.00000	8,002	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.97600	8.09900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		7,564.00000	8,695	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		2.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.90700	8.03200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		6,237.00000	7,373	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		46.00000	19	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
TRT1 On 05/02/2009 Index Future			280.46700		278.88000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.37200		286.73800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			296.14100		294.46000		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.68420		6.76800		46.06	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			371.00000	313	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			353.00000	379	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			331.00000	277	47.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			413.00000	443	47.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			313.00000	261	47.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			445.00000	476	47.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			351.00000	294	46.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			383.00000	410	46.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			415.00000	354	45.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			297.00000	319	45.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			415.00000	354	45.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			297.00000	319	45.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			393.00000	333	46.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			325.00000	348	46.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			144.00000	109	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			876.00000	925	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			124.00000	92	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			956.00000	1,008	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			180.00000	139	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			762.00000	805	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			223.00000	176	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			655.00000	692	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			264.00000	218	49.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			546.00000	584	49.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			295.00000	245	48.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			477.00000	511	48.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			464.00000	399	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			246.00000	264	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			581.00000	505	43.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			163.00000	171	43.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			651.00000	570	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			133.00000	136	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			724.00000	642	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			106.00000	108	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			519.00000	449	43.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			201.00000	214	43.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			687.00000	606	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			119.00000	121	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			519.00000	449	43.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			201.00000	214	43.85	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 12/12/2008 Currency Future	6.80	Call			351.00000	294	46.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			383.00000	410	46.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			464.00000	399	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			246.00000	264	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			439.00000	376	45.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			271.00000	292	45.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			615.00000	536	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			147.00000	152	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			549.00000	476	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			181.00000	192	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			491.00000	423	44.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			223.00000	238	44.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			313.00000	261	47.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			445.00000	476	47.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			279.00000	231	48.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			511.00000	547	48.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			264.00000	218	49.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			546.00000	584	49.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			236.00000	190	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			618.00000	656	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			208.00000	163	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			690.00000	729	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			295.00000	245	48.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			477.00000	511	48.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			236.00000	190	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			618.00000	656	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			549.00000	476	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			181.00000	192	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			249.00000	205	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			581.00000	621	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			762.00000	680	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			94.00000	95	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			842.00000	758	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			74.00000	74	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			615.00000	536	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			147.00000	152	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,011.00000	926	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			43.00000	41	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			925.00000	840	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			57.00000	56	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,055.00000	970	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			37.00000	35	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			967.00000	882	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			49.00000	48	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			883.00000	798	42.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	5.95	Put		65.00000	64	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		802.00000	718	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		84.00000	84	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		724.00000	642	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		106.00000	108	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		802.00000	718	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		84.00000	84	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		883.00000	798	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		65.00000	64	42.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		156.00000	119	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		838.00000	884	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		134.00000	100	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		916.00000	966	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		156.00000	119	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		838.00000	884	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		134.00000	100	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		916.00000	966	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		115.00000	84	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		997.00000	1,050	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		98.00000	71	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,080.00000	1,137	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		223.00000	176	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		655.00000	692	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		193.00000	151	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		725.00000	767	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		167.00000	129	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		799.00000	844	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		106.00000	77	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,038.00000	1,093	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		90.00000	65	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,122.00000	1,181	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		77.00000	54	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,209.00000	1,270	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		65.00000	45	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,297.00000	1,361	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		167.00000	129	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		799.00000	844	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		106.00000	77	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,038.00000	1,093	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		77.00000	54	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,209.00000	1,270	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		193.00000	151	49.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		725.00000	767	49.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.82050	6.90790		31.49	682,050.00	100	1,836.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		521.00000	467	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Put			514.00000	547	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			503.00000	450	32.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			545.00000	580	32.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			485.00000	434	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			577.00000	613	32.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			503.00000	450	32.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			545.00000	580	32.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			521.00000	467	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			514.00000	547	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			581.00000	524	31.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			423.00000	454	31.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			541.00000	485	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			483.00000	515	31.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			467.00000	418	32.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			610.00000	648	32.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			283.00000	241	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,025.00000	1,071	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			245.00000	207	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,137.00000	1,186	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			326.00000	281	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			918.00000	960	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			392.00000	342	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			784.00000	821	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			435.00000	389	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			677.00000	719	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			451.00000	403	33.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			643.00000	683	33.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			601.00000	545	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			393.00000	424	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			727.00000	656	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			269.00000	285	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			790.00000	713	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			233.00000	243	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			858.00000	778	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			200.00000	208	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			671.00000	607	29.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			313.00000	337	29.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			824.00000	745	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			216.00000	225	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			671.00000	607	29.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			313.00000	337	29.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			601.00000	545	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			393.00000	424	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			646.00000	585	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			338.00000	365	30.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			623.00000	565	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			365.00000	394	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			758.00000	682	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			250.00000	261	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			696.00000	631	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			288.00000	310	29.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			562.00000	504	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			454.00000	484	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			727.00000	656	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			269.00000	285	29.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			467.00000	418	32.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			610.00000	648	32.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			892.00000	812	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			185.00000	192	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			758.00000	682	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			250.00000	261	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			435.00000	389	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			677.00000	719	33.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			420.00000	376	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			712.00000	755	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			392.00000	342	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			784.00000	821	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			358.00000	310	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			850.00000	890	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			406.00000	358	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			748.00000	788	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			375.00000	325	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			817.00000	855	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			562.00000	504	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			454.00000	484	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			623.00000	565	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			365.00000	394	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			964.00000	883	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			156.00000	162	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			892.00000	812	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			185.00000	192	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,117.00000	1,033	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			110.00000	113	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,039.00000	956	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			132.00000	136	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,078.00000	994	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			120.00000	124	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,002.00000	919	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			144.00000	149	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			928.00000	847	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.15	Put		170.00000	176	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		928.00000	847	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		170.00000	176	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		420.00000	376	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		712.00000	755	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		358.00000	310	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		850.00000	890	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		342.00000	295	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		884.00000	925	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		311.00000	267	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		954.00000	997	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		297.00000	254	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		989.00000	1,034	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		270.00000	229	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,062.00000	1,109	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		222.00000	186	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,214.00000	1,266	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		222.00000	186	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,214.00000	1,266	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		201.00000	167	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,293.00000	1,347	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		181.00000	150	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,373.00000	1,430	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		164.00000	135	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,456.00000	1,514	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		257.00000	218	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,099.00000	1,147	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		233.00000	196	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,175.00000	1,226	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		211.00000	177	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,253.00000	1,306	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		191.00000	159	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,333.00000	1,388	33.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.94340	7.03280		28.41	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		608.00000	553	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	660	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		591.00000	537	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		658.00000	694	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		574.00000	521	29.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		691.00000	728	29.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		608.00000	553	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	660	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		627.00000	570	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		594.00000	627	28.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		666.00000	607	27.96	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	6.90	Put			533.00000	563	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			684.00000	626	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			501.00000	532	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			646.00000	588	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			563.00000	595	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			574.00000	521	29.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			691.00000	728	29.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			367.00000	329	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,134.00000	1,186	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			339.00000	304	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,206.00000	1,260	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			428.00000	387	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			995.00000	1,043	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			497.00000	452	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			865.00000	908	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			541.00000	492	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			758.00000	798	29.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			557.00000	506	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			724.00000	763	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			703.00000	646	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			470.00000	502	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			819.00000	754	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			337.00000	360	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			881.00000	813	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			298.00000	319	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			913.00000	844	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			280.00000	300	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			766.00000	704	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			384.00000	411	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			913.00000	844	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			280.00000	300	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			766.00000	704	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			384.00000	411	26.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			684.00000	626	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			501.00000	532	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			744.00000	684	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			411.00000	441	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			850.00000	783	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			317.00000	340	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			790.00000	725	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			357.00000	382	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			666.00000	607	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			533.00000	563	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			978.00000	907	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			246.00000	264	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			744.00000	684	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			411.00000	441	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			557.00000	506	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			724.00000	763	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			526.00000	478	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			793.00000	835	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			497.00000	452	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			865.00000	908	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			462.00000	418	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			929.00000	975	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			723.00000	665	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			440.00000	471	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			511.00000	465	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			829.00000	871	30.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			479.00000	435	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			896.00000	941	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,047.00000	974	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			214.00000	231	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,193.00000	1,116	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			160.00000	172	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,118.00000	1,043	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			186.00000	200	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,047.00000	974	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			214.00000	231	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			978.00000	907	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			246.00000	264	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			703.00000	646	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			470.00000	502	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,155.00000	1,079	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			172.00000	186	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,082.00000	1,008	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			200.00000	215	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,012.00000	940	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			230.00000	247	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			945.00000	875	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			262.00000	282	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,082.00000	1,008	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			200.00000	215	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			445.00000	402	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			962.00000	1,009	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			412.00000	372	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,029.00000	1,078	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			526.00000	478	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			793.00000	835	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			396.00000	357	30.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,064.00000	1,114	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		396.00000	357	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,064.00000	1,114	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		367.00000	329	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,134.00000	1,186	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		339.00000	304	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,206.00000	1,260	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		313.00000	280	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,280.00000	1,336	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		289.00000	257	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,356.00000	1,414	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		266.00000	236	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,433.00000	1,493	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		245.00000	217	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,512.00000	1,574	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		266.00000	236	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,433.00000	1,493	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		445.00000	402	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		962.00000	1,009	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		881.00000	813	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		298.00000	319	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		646.00000	588	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		563.00000	595	28.19	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>109,097,308.80</b>	<b>9,845</b>	<b>313,757.00</b>
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<b>Grand Total:</b>							<b>109,097,308.80</b>	<b>9,845</b>	<b>313,757.00</b>
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