

Daily MTM Report

Daily summary for 19/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.27500		19.29200			0.00	0	0.00
R153 On 31/08/2010 Bond			8.92000		9.06000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.63500		8.73000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.40000		8.49000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.29900		12.30800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76500		8.86500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.65500		8.75000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.65500		8.75000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.77500		8.88000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.61500		8.70500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.57300		8.66100			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				8.00000	8.08000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.38580		10.31990		45.76	141,485,753.40	13,623	165,086.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			543.00000	512	45.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			523.00000	426	45.19	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			923.00000	923	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			203.00000	137	41.78	2,740,000,000.00	20,000	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			587.00000	558	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			468.00000	373	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			635.00000	609	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			415.00000	323	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			430.00000	395	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			710.00000	609	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			483.00000	449	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			613.00000	513	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			522.00000	490	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			553.00000	454	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			635.00000	609	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			415.00000	323	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			565.00000	535	44.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			495.00000	399	44.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			712.00000	691	43.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			342.00000	255	43.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			797.00000	783	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			277.00000	197	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			712.00000	691	43.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			342.00000	255	43.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			353.00000	319	48.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			883.00000	783	48.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			768.00000	751	42.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			298.00000	215	42.61	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			290.00000	258	50.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,070.00000	972	50.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			268.00000	237	51.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,148.00000	1,051	51.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			465.00000	430	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			645.00000	545	46.43	0.00	0	2,000.00

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	11.30	Call			248.00000	217	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,228.00000	1,131	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			212.00000	183	52.70	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			382.00000	347	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			812.00000	711	48.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,393.00000	1,297	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			522.00000	490	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			553.00000	454	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,644.00000	2,700	62.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			24.00000	15	62.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			367.00000	333	48.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			847.00000	747	48.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			956.00000	964	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			187.00000	128	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,317.00000	1,351	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			97.00000	65	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,071.00000	1,088	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			151.00000	103	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,151.00000	1,174	43.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			131.00000	88	43.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			994.00000	1,005	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			174.00000	119	42.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,233.00000	1,262	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			113.00000	76	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,071.00000	1,088	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			151.00000	103	43.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,402.00000	1,441	45.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			83.00000	56	45.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,359.00000	1,396	45.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			89.00000	60	45.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,771.00000	1,822	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			51.00000	36	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,534.00000	1,581	46.91	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			64.00000	45	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,915.00000	1,968	52.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			46.00000	32	52.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,964.00000	2,016	53.50	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			44.00000	30	53.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,012.00000	2,065	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			42.00000	29	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,109.00000	2,163	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			40.00000	27	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,061.00000	2,114	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			41.00000	28	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,255.00000	2,309	57.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	23	57.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,352.00000	2,407	58.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			33.00000	21	58.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,867.00000	1,919	52.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			47.00000	33	52.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,449.00000	2,504	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	18	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,255.00000	2,309	57.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	23	57.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,158.00000	2,212	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			38.00000	26	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,675.00000	1,725	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			55.00000	40	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,158.00000	2,212	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			38.00000	26	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,771.00000	1,822	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			51.00000	36	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,579.00000	1,629	47.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			59.00000	43	47.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,546.00000	2,602	60.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			26.00000	16	60.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,449.00000	2,504	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	18	59.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,061.00000	2,114	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			41.00000	28	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,498.00000	2,553	60.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			28.00000	17	60.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,401.00000	2,455	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			31.00000	20	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,304.00000	2,358	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			34.00000	22	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,207.00000	2,260	57.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			37.00000	25	57.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,819.00000	1,870	51.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			49.00000	35	51.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,723.00000	1,774	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			53.00000	38	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,490.00000	1,533	46.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			70.00000	47	46.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,675.00000	1,725	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			55.00000	40	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,579.00000	1,629	47.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			59.00000	43	47.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,627.00000	1,677	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			57.00000	41	48.38	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	8.85	Call			1,534.00000	1,581	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			64.00000	45	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,446.00000	1,487	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			76.00000	51	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,274.00000	1,306	44.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			105.00000	70	44.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,192.00000	1,218	43.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			122.00000	82	43.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,111.00000	1,131	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			141.00000	95	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,032.00000	1,046	42.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			163.00000	110	42.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,317.00000	1,351	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			97.00000	65	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,233.00000	1,262	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			113.00000	76	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			797.00000	783	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			277.00000	197	42.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			686.00000	663	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			366.00000	277	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,964.00000	2,016	53.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			44.00000	30	53.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			858.00000	849	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			239.00000	163	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			740.00000	721	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			320.00000	235	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			858.00000	849	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			239.00000	163	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,151.00000	1,174	43.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			131.00000	88	43.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			827.00000	815	42.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			258.00000	179	42.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			611.00000	583	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			441.00000	347	44.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			314.00000	281	49.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			994.00000	895	49.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			144.00000	118	55.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,824.00000	1,733	55.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			96.00000	72	56.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,276.00000	2,187	56.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			258.00000	227	51.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,188.00000	1,091	51.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			176.00000	148	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,606.00000	1,512	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			117.00000	93	55.84	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	12.25	Put			2,047.00000	1,957	55.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,111.00000	1,131	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			141.00000	95	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			239.00000	208	51.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,269.00000	1,172	51.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			162.00000	136	54.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,692.00000	1,600	54.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			108.00000	84	56.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,138.00000	2,048	56.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			74.00000	58	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,504.00000	2,422	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			447.00000	412	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			677.00000	576	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			138.00000	113	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,868.00000	1,777	55.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			70.00000	55	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,550.00000	2,469	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			30.00000	29	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,260.00000	3,193	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			13.00000	12	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,993.00000	3,926	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,446.00000	1,487	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			76.00000	51	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			149.00000	124	55.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,780.00000	1,689	55.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			78.00000	60	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,458.00000	2,374	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			34.00000	33	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,164.00000	3,097	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			14.00000	13	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,894.00000	3,827	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			87.00000	66	56.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,367.00000	2,280	56.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			38.00000	36	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,068.00000	3,000	60.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			16.00000	15	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,796.00000	3,729	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			197.00000	168	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,477.00000	1,382	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			50.00000	43	59.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,830.00000	2,758	59.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			21.00000	20	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,552.00000	3,484	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,230.00000	3,291	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			10.00000	5	65.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,377.00000	3,439	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			7.00000	3	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			397.00000	362	47.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			777.00000	677	47.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			221.00000	191	52.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,351.00000	1,255	52.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			122.00000	97	55.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,002.00000	1,912	55.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			60.00000	49	58.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,690.00000	2,613	58.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,525.00000	3,588	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			5.00000	2	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,790.00000	2,848	63.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			20.00000	12	63.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,328.00000	3,390	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			8.00000	4	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,595.00000	2,651	61.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			25.00000	15	61.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			56.00000	47	58.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,736.00000	2,661	58.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,132.00000	3,192	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			12.00000	6	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,401.00000	2,455	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			31.00000	20	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,032.00000	1,046	42.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			163.00000	110	42.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			587.00000	558	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			468.00000	373	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			326.00000	293	49.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			956.00000	857	49.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			182.00000	154	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,562.00000	1,468	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			100.00000	76	56.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,230.00000	2,140	56.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			45.00000	40	59.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,925.00000	2,854	59.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,035.00000	3,094	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			15.00000	8	65.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			302.00000	269	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,032.00000	933	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			169.00000	142	54.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,649.00000	1,556	54.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			92.00000	69	56.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,322.00000	2,233	56.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			40.00000	37	60.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,020.00000	2,951	60.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,839.00000	2,897	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			19.00000	11	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			32.00000	31	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,212.00000	3,145	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,741.00000	2,799	63.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			21.00000	13	63.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			132.00000	107	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,912.00000	1,822	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			67.00000	53	57.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,597.00000	2,517	57.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			29.00000	27	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,309.00000	3,241	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			0.00000	2,996	65.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	10	65.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			0.00000	883	41.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			0.00000	147	41.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			0.00000	469	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	483	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			0.00000	248	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			0.00000	1,012	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			0.00000	131	54.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	1,645	54.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			0.00000	63	56.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			0.00000	2,327	56.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	34	60.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			0.00000	3,049	60.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.64730		10.60020		36.75	1,022,140.80	96	15,944.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			928.00000	900	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			927.00000	853	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			989.00000	962	36.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			838.00000	764	36.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,030.00000	1,003	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			780.00000	706	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			835.00000	808	37.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,085.00000	1,011	37.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			871.00000	844	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,021.00000	946	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			928.00000	900	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			927.00000	853	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,050.00000	1,023	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			750.00000	676	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,092.00000	1,071	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			692.00000	624	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,174.00000	1,155	35.26	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	10.05	Put			624.00000	558	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,092.00000	1,071	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			692.00000	624	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,050.00000	1,023	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			750.00000	676	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			747.00000	723	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,247.00000	1,176	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			641.00000	616	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,441.00000	1,369	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			624.00000	599	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,474.00000	1,402	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			577.00000	552	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,577.00000	1,504	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			785.00000	758	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,185.00000	1,111	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,773.00000	2,801	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			73.00000	54	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,350.00000	1,337	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			500.00000	439	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,644.00000	1,641	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			344.00000	294	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,509.00000	1,501	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			409.00000	354	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,381.00000	1,369	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			480.00000	421	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,576.00000	1,570	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	323	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,444.00000	1,434	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			444.00000	387	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,715.00000	1,714	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	267	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,053.00000	2,063	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			203.00000	165	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,014.00000	2,022	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			213.00000	175	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,173.00000	2,186	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			172.00000	139	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,173.00000	2,186	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			172.00000	139	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,213.00000	2,228	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			163.00000	131	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,338.00000	2,356	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			138.00000	108	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,296.00000	2,313	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			146.00000	115	35.26	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	8.50	Call			2,254.00000	2,270	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			154.00000	123	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,422.00000	2,442	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			122.00000	95	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,213.00000	2,228	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			163.00000	131	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,639.00000	2,665	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			89.00000	67	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,552.00000	2,575	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			101.00000	78	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,465.00000	2,486	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			115.00000	89	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,380.00000	2,399	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			130.00000	101	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,132.00000	2,144	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			182.00000	147	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,975.00000	1,982	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			225.00000	185	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,380.00000	2,399	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			130.00000	101	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,296.00000	2,313	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			146.00000	115	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,975.00000	1,982	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			225.00000	185	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,898.00000	1,903	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			248.00000	206	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,684.00000	2,710	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			84.00000	63	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,595.00000	2,620	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			95.00000	72	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,508.00000	2,530	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			108.00000	83	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,092.00000	2,103	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			192.00000	156	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,595.00000	2,620	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			95.00000	72	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,508.00000	2,530	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			108.00000	83	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,092.00000	2,103	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			192.00000	156	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,014.00000	2,022	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			213.00000	175	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,936.00000	1,943	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			236.00000	195	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,639.00000	2,665	35.26	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	8.05	Put			89.00000	67	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,552.00000	2,575	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			101.00000	78	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,132.00000	2,144	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			182.00000	147	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,422.00000	2,442	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			122.00000	95	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,861.00000	1,865	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			261.00000	217	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,787.00000	1,788	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			287.00000	241	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,715.00000	1,714	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	267	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,787.00000	1,788	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			287.00000	241	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,576.00000	1,570	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			376.00000	323	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,444.00000	1,434	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			444.00000	387	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,381.00000	1,369	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			480.00000	421	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,936.00000	1,943	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			236.00000	195	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,644.00000	1,641	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			344.00000	294	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,319.00000	1,305	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			519.00000	458	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,260.00000	1,244	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			560.00000	497	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,202.00000	1,184	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			602.00000	537	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,319.00000	1,305	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			519.00000	458	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,260.00000	1,244	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			560.00000	497	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,146.00000	1,127	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			646.00000	580	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,610.00000	1,605	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			360.00000	308	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,542.00000	1,535	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			392.00000	338	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,476.00000	1,467	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			426.00000	370	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,412.00000	1,401	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			462.00000	404	35.26	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	9.85	Call			1,289.00000	1,274	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			539.00000	477	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,231.00000	1,214	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			581.00000	517	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,174.00000	1,155	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			624.00000	558	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,119.00000	1,099	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			669.00000	602	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			948.00000	920	36.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			897.00000	823	36.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			908.00000	881	36.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			958.00000	884	36.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			801.00000	775	37.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,151.00000	1,077	37.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			766.00000	743	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,216.00000	1,145	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			728.00000	705	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,278.00000	1,207	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,119.00000	1,099	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			669.00000	602	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,071.00000	1,044	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			721.00000	647	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			948.00000	920	36.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			897.00000	823	36.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			908.00000	881	36.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			958.00000	884	36.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,010.00000	982	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			810.00000	735	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			968.00000	941	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			868.00000	793	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			889.00000	862	36.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			989.00000	915	36.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			853.00000	826	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,053.00000	978	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			818.00000	791	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,118.00000	1,044	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			853.00000	826	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,053.00000	978	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			710.00000	686	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,310.00000	1,239	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			675.00000	650	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,374.00000	1,303	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			675.00000	650	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,374.00000	1,303	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			608.00000	583	38.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,508.00000	1,436	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			547.00000	522	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,647.00000	1,575	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			519.00000	493	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,719.00000	1,646	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			492.00000	466	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,791.00000	1,719	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			466.00000	440	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,865.00000	1,793	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			766.00000	743	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,216.00000	1,145	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			728.00000	705	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,278.00000	1,207	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			692.00000	668	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,342.00000	1,271	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			658.00000	633	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,407.00000	1,336	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			593.00000	567	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,542.00000	1,470	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			562.00000	537	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,612.00000	1,539	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			533.00000	507	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,683.00000	1,610	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			505.00000	479	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,755.00000	1,682	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			519.00000	493	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,719.00000	1,646	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,146.00000	1,127	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			646.00000	580	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,010.00000	982	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			810.00000	735	35.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			818.00000	791	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,118.00000	1,044	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			747.00000	723	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,247.00000	1,176	38.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.86260		10.81650		32.27	108,626.00	10	2,588.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,123.00000	1,070	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,106.00000	1,007	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,162.00000	1,109	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,045.00000	946	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,223.00000	1,171	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			956.00000	858	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,032.00000	980	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,266.00000	1,168	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,067.00000	1,015	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,201.00000	1,102	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,244.00000	1,189	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			927.00000	826	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,281.00000	1,234	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			865.00000	771	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,360.00000	1,315	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			793.00000	702	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,281.00000	1,234	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			865.00000	771	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,223.00000	1,171	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			956.00000	858	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			924.00000	877	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,458.00000	1,364	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			817.00000	768	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,650.00000	1,556	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			800.00000	751	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,684.00000	1,589	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			751.00000	702	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,785.00000	1,690	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			982.00000	931	33.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,366.00000	1,269	33.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,104.00000	1,051	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,137.00000	1,039	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,182.00000	1,129	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,015.00000	916	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,528.00000	1,488	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			661.00000	576	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,805.00000	1,776	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			489.00000	414	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,678.00000	1,644	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			561.00000	481	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,557.00000	1,519	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			640.00000	556	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,741.00000	1,709	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			524.00000	447	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,617.00000	1,580	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			600.00000	518	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,871.00000	1,845	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			455.00000	382	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,187.00000	2,172	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			320.00000	260	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,187.00000	2,172	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			320.00000	260	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,299.00000	2,289	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			282.00000	226	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,337.00000	2,328	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			270.00000	215	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,375.00000	2,368	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			259.00000	205	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,453.00000	2,448	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			236.00000	186	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,414.00000	2,408	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			247.00000	195	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,572.00000	2,572	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			206.00000	159	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,414.00000	2,408	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			247.00000	195	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,261.00000	2,249	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			295.00000	237	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,736.00000	2,740	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			169.00000	128	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,653.00000	2,655	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			187.00000	143	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,492.00000	2,489	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			226.00000	176	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,114.00000	2,097	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			348.00000	284	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,043.00000	2,023	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			376.00000	310	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,694.00000	2,698	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			178.00000	135	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,613.00000	2,613	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			196.00000	151	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,532.00000	2,530	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			216.00000	168	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,224.00000	2,211	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			307.00000	248	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,150.00000	2,135	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			334.00000	272	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,078.00000	2,060	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			362.00000	297	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,904.00000	2,914	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			137.00000	101	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,819.00000	2,827	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			153.00000	114	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,492.00000	2,489	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			226.00000	176	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,572.00000	2,572	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			206.00000	159	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,777.00000	2,783	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			161.00000	121	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,613.00000	2,613	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			196.00000	151	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,224.00000	2,211	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			307.00000	248	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,453.00000	2,448	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			236.00000	186	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,375.00000	2,368	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			259.00000	205	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,299.00000	2,289	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			282.00000	226	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,078.00000	2,060	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			362.00000	297	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,008.00000	1,987	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			391.00000	324	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,939.00000	1,915	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			422.00000	352	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,008.00000	1,987	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			391.00000	324	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,678.00000	1,644	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			561.00000	481	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,741.00000	1,709	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			524.00000	447	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,499.00000	1,458	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			682.00000	596	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,442.00000	1,400	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			725.00000	637	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,387.00000	1,343	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			770.00000	680	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,939.00000	1,915	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			422.00000	352	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,617.00000	1,580	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			600.00000	518	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,442.00000	1,400	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			725.00000	637	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,333.00000	1,287	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			817.00000	725	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,871.00000	1,845	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			455.00000	382	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,557.00000	1,519	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			640.00000	556	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,773.00000	1,743	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			506.00000	430	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,709.00000	1,676	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			543.00000	464	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,647.00000	1,612	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			581.00000	499	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,586.00000	1,549	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			620.00000	537	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,470.00000	1,429	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			704.00000	616	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,414.00000	1,371	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			748.00000	658	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,307.00000	1,260	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			841.00000	748	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,142.00000	1,089	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,076.00000	977	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			999.00000	947	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,332.00000	1,235	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			963.00000	916	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,396.00000	1,303	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,333.00000	1,287	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			817.00000	725	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,202.00000	1,150	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			986.00000	887	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,123.00000	1,070	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,106.00000	1,007	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,085.00000	1,033	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,169.00000	1,070	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,050.00000	997	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,233.00000	1,135	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,015.00000	964	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,299.00000	1,201	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,202.00000	1,150	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			986.00000	887	31.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,085.00000	1,033	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,169.00000	1,070	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,015.00000	964	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,299.00000	1,201	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			943.00000	896	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,427.00000	1,333	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			906.00000	858	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,489.00000	1,395	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			869.00000	821	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,553.00000	1,458	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			834.00000	785	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,618.00000	1,523	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			887.00000	839	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,521.00000	1,427	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			852.00000	803	33.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,585.00000	1,491	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			784.00000	735	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,717.00000	1,622	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			720.00000	671	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,854.00000	1,758	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			690.00000	641	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,924.00000	1,828	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			661.00000	612	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,995.00000	1,899	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			633.00000	584	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,067.00000	1,972	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			767.00000	718	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,751.00000	1,656	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			736.00000	686	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,819.00000	1,724	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			705.00000	656	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,889.00000	1,793	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			676.00000	626	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,959.00000	1,864	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			852.00000	803	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,585.00000	1,491	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			690.00000	641	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,924.00000	1,828	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			999.00000	947	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,332.00000	1,235	33.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,414.00000	1,371	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			748.00000	658	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,307.00000	1,260	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			841.00000	748	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,262.00000	1,208	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			896.00000	795	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,182.00000	1,129	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,015.00000	916	31.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,104.00000	1,051	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,137.00000	1,039	32.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,470.00000	1,429	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			704.00000	616	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,387.00000	1,343	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			770.00000	680	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			943.00000	896	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,427.00000	1,333	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			906.00000	858	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,489.00000	1,395	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.77540		15.48710		42.60	2,113,903.60	134	3,209.00

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	15.50	Call			788.00000	795	41.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			801.00000	520	41.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			852.00000	870	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			715.00000	444	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,054.00000	1,124	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			517.00000	298	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			727.00000	727	42.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			890.00000	602	42.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			637.00000	625	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,050.00000	750	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			580.00000	571	43.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,143.00000	845	43.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			708.00000	706	42.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			921.00000	630	42.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			561.00000	554	44.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,174.00000	878	44.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			672.00000	664	42.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			985.00000	689	42.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			727.00000	727	42.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			890.00000	602	42.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			654.00000	644	43.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,017.00000	719	43.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			544.00000	537	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,207.00000	912	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			431.00000	412	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,444.00000	1,136	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			446.00000	428	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,409.00000	1,103	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			326.00000	297	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,739.00000	1,422	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			282.00000	251	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,895.00000	1,575	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			186.00000	152	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,349.00000	2,027	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			114.00000	84	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,877.00000	2,559	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			101.00000	72	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,014.00000	2,697	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			124.00000	93	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,787.00000	2,468	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			179.00000	145	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,392.00000	2,070	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			179.00000	145	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,392.00000	2,070	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			129.00000	98	44.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.10	Put			2,742.00000	2,423	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			389.00000	365	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,552.00000	1,240	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			617.00000	606	43.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,080.00000	781	43.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			526.00000	518	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,239.00000	942	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			561.00000	554	44.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,174.00000	878	44.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			920.00000	960	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			633.00000	385	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			968.00000	1,024	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			581.00000	348	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			944.00000	992	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			607.00000	366	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			896.00000	930	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			659.00000	404	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			830.00000	844	40.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			743.00000	469	40.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,084.00000	1,158	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			496.00000	283	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,144.00000	1,228	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			457.00000	253	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,025.00000	1,090	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			538.00000	314	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,176.00000	1,265	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			439.00000	239	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,272.00000	1,376	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			385.00000	201	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,443.00000	1,572	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			306.00000	147	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,373.00000	1,492	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			336.00000	167	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,306.00000	1,414	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			368.00000	189	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,240.00000	1,338	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			402.00000	213	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,114.00000	1,193	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			477.00000	268	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			996.00000	1,056	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			559.00000	331	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,207.00000	1,301	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			420.00000	226	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			968.00000	1,024	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			581.00000	348	40.73	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	15.30	Call			874.00000	899	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			687.00000	424	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			809.00000	819	41.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			772.00000	494	41.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			767.00000	772	41.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			830.00000	546	41.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,408.00000	1,532	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			321.00000	157	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,339.00000	1,453	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			352.00000	178	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,272.00000	1,376	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			385.00000	201	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			747.00000	749	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			860.00000	574	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,144.00000	1,228	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			457.00000	253	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			874.00000	899	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			687.00000	424	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,306.00000	1,414	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			368.00000	189	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,240.00000	1,338	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			402.00000	213	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			996.00000	1,056	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			559.00000	331	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			944.00000	992	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			607.00000	366	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,084.00000	1,158	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			496.00000	283	40.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			830.00000	844	40.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			743.00000	469	40.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			672.00000	664	42.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			985.00000	689	42.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			598.00000	588	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,111.00000	813	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			747.00000	749	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			860.00000	574	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			637.00000	625	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,050.00000	750	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			493.00000	480	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,306.00000	1,005	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			637.00000	625	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,050.00000	750	43.24	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			526.00000	518	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,239.00000	942	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			461.00000	445	44.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.40	Put			1,374.00000	1,070	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			461.00000	445	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,374.00000	1,070	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			403.00000	380	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,516.00000	1,205	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			767.00000	772	41.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			830.00000	546	41.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			690.00000	685	42.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			953.00000	660	42.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			654.00000	644	43.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,017.00000	719	43.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			580.00000	571	43.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,143.00000	845	43.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			510.00000	499	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,272.00000	973	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			477.00000	462	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,340.00000	1,037	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			417.00000	396	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,480.00000	1,170	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			363.00000	337	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,626.00000	1,311	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			338.00000	310	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,701.00000	1,385	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			315.00000	285	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,778.00000	1,460	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			293.00000	262	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,856.00000	1,536	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			165.00000	132	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,478.00000	2,157	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			152.00000	120	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,565.00000	2,244	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			140.00000	109	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,653.00000	2,333	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			119.00000	89	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,832.00000	2,513	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			110.00000	80	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,922.00000	2,605	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			92.00000	65	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,105.00000	2,790	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			262.00000	230	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,975.00000	1,654	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			243.00000	210	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,056.00000	1,735	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			225.00000	192	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,138.00000	1,817	44.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.50	Call			209.00000	175	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,222.00000	1,900	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			193.00000	160	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,306.00000	1,984	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			225.00000	192	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,138.00000	1,817	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			193.00000	160	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,306.00000	1,984	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			152.00000	120	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,565.00000	2,244	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			129.00000	98	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,742.00000	2,423	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			172.00000	138	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,435.00000	2,113	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			159.00000	126	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,521.00000	2,200	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			146.00000	114	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,609.00000	2,289	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			135.00000	103	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,698.00000	2,378	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			105.00000	76	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,968.00000	2,651	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			96.00000	69	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,059.00000	2,743	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			89.00000	62	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,151.00000	2,836	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			119.00000	89	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,832.00000	2,513	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			110.00000	80	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,922.00000	2,605	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			101.00000	72	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,014.00000	2,697	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			85.00000	59	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,198.00000	2,883	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			78.00000	53	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,291.00000	2,977	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			71.00000	47	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,384.00000	3,072	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			159.00000	126	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,521.00000	2,200	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			135.00000	103	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,698.00000	2,378	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			105.00000	76	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,968.00000	2,651	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			89.00000	62	44.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.55	Put		3,151.00000	2,836	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call		81.00000	56	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put		3,244.00000	2,930	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call		252.00000	220	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put		2,015.00000	1,694	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call		234.00000	201	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put		2,097.00000	1,775	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call		217.00000	183	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put		2,180.00000	1,858	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call		201.00000	167	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put		2,264.00000	1,942	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		376.00000	351	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,589.00000	1,275	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		350.00000	323	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,663.00000	1,348	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		326.00000	297	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,739.00000	1,422	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		304.00000	273	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,816.00000	1,498	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		376.00000	351	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,589.00000	1,275	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		350.00000	323	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,663.00000	1,348	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		282.00000	251	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,895.00000	1,575	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		262.00000	230	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,975.00000	1,654	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		243.00000	210	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		2,056.00000	1,735	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		417.00000	396	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,480.00000	1,170	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		403.00000	380	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,516.00000	1,205	44.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		690.00000	685	42.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		953.00000	660	42.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.17410	15.90630		31.92	80,870.50	5	7,489.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,249.00000	1,274	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,243.00000	1,000	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		1,329.00000	1,359	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		1,122.00000	885	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,513.00000	1,584	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		907.00000	710	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,194.00000	1,214	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,337.00000	1,090	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,107.00000	1,121	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Put			1,501.00000	1,247	32.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,067.00000	1,086	32.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,561.00000	1,312	32.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,194.00000	1,214	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,337.00000	1,090	31.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,067.00000	1,086	32.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,561.00000	1,312	32.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,158.00000	1,176	31.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,402.00000	1,152	31.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,230.00000	1,255	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,274.00000	1,031	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,027.00000	1,052	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,621.00000	1,378	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			898.00000	917	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,842.00000	1,593	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			934.00000	956	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,778.00000	1,532	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			782.00000	793	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,076.00000	1,819	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			693.00000	697	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,287.00000	2,023	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			551.00000	546	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,695.00000	2,422	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			426.00000	413	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,169.00000	2,889	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			398.00000	385	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,292.00000	3,011	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			454.00000	444	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,048.00000	2,769	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			575.00000	571	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,619.00000	2,347	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			464.00000	454	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,008.00000	2,730	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			864.00000	880	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,908.00000	1,656	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,141.00000	1,157	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,435.00000	1,183	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,176.00000	1,195	31.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,369.00000	1,121	31.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			989.00000	1,016	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,683.00000	1,441	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,212.00000	1,234	31.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,306.00000	1,060	31.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,407.00000	1,469	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,001.00000	795	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.40	Call			1,460.00000	1,526	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			953.00000	752	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,568.00000	1,644	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			862.00000	670	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,486.00000	1,555	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			930.00000	731	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,460.00000	1,526	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			953.00000	752	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,433.00000	1,497	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			977.00000	773	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,369.00000	1,413	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,063.00000	839	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,596.00000	1,674	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			840.00000	650	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,653.00000	1,737	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			797.00000	612	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,682.00000	1,768	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			776.00000	594	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,927.00000	2,034	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			620.00000	459	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,864.00000	1,965	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			657.00000	491	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,802.00000	1,898	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			696.00000	524	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,741.00000	1,832	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			735.00000	558	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,625.00000	1,705	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			818.00000	631	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,802.00000	1,898	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			696.00000	524	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,741.00000	1,832	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			735.00000	558	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,513.00000	1,584	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			907.00000	710	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,288.00000	1,313	30.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,182.00000	939	30.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,895.00000	1,999	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			639.00000	475	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,833.00000	1,931	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			676.00000	507	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,771.00000	1,865	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			715.00000	541	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,712.00000	1,800	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			755.00000	576	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,541.00000	1,614	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.25	Put		884.00000	690	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		1,288.00000	1,313	30.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,182.00000	939	30.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,249.00000	1,274	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,243.00000	1,000	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		1,653.00000	1,737	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		797.00000	612	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		1,596.00000	1,674	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		840.00000	650	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		1,486.00000	1,555	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		930.00000	731	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call		1,388.00000	1,441	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put		1,032.00000	817	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		1,349.00000	1,386	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,092.00000	862	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		1,308.00000	1,333	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,152.00000	909	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		1,269.00000	1,294	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,212.00000	970	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		1,349.00000	1,386	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,092.00000	862	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1,141.00000	1,157	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,435.00000	1,183	32.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,107.00000	1,121	32.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,501.00000	1,247	32.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		952.00000	975	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		1,746.00000	1,501	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		1,212.00000	1,234	31.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,306.00000	1,060	31.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		1,176.00000	1,195	31.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		1,369.00000	1,121	31.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		989.00000	1,016	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		1,683.00000	1,441	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		916.00000	936	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,810.00000	1,562	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		1,124.00000	1,139	32.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		1,468.00000	1,215	32.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1,087.00000	1,103	32.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,531.00000	1,279	32.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		1,047.00000	1,069	32.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		1,591.00000	1,345	32.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		1,008.00000	1,036	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,652.00000	1,412	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		970.00000	995	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		1,714.00000	1,471	32.92	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	15.90	Call			1,249.00000	1,274	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,243.00000	1,000	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			831.00000	844	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,974.00000	1,720	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			798.00000	810	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,042.00000	1,786	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			767.00000	776	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,111.00000	1,852	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			737.00000	744	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,180.00000	1,919	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			528.00000	522	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,772.00000	2,497	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			506.00000	498	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,850.00000	2,574	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			485.00000	476	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,929.00000	2,652	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			445.00000	433	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,088.00000	2,809	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			426.00000	413	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,169.00000	2,889	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			407.00000	394	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,251.00000	2,970	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			390.00000	376	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,333.00000	3,052	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			679.00000	682	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,323.00000	2,058	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			652.00000	653	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,395.00000	2,129	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			625.00000	624	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,469.00000	2,200	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			600.00000	597	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,544.00000	2,273	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			652.00000	653	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,395.00000	2,129	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			600.00000	597	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,544.00000	2,273	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			528.00000	522	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,772.00000	2,497	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			485.00000	476	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,929.00000	2,652	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			540.00000	534	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,734.00000	2,459	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			517.00000	510	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,811.00000	2,536	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			496.00000	487	32.92	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	18.30	Put			2,889.00000	2,613	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			475.00000	465	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,968.00000	2,691	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			435.00000	423	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,129.00000	2,849	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			416.00000	404	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,210.00000	2,929	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			381.00000	367	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,375.00000	3,093	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			464.00000	454	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,008.00000	2,730	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			390.00000	376	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,333.00000	3,052	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			373.00000	358	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,416.00000	3,134	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			356.00000	341	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,500.00000	3,217	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			341.00000	325	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,584.00000	3,301	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			326.00000	309	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,669.00000	3,385	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			445.00000	433	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,088.00000	2,809	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			373.00000	358	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,416.00000	3,134	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			356.00000	341	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,500.00000	3,217	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			665.00000	667	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,359.00000	2,093	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			638.00000	638	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,432.00000	2,164	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			612.00000	611	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,506.00000	2,237	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			587.00000	584	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,581.00000	2,310	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			563.00000	558	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,657.00000	2,384	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			814.00000	827	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,008.00000	1,753	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			752.00000	760	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,145.00000	1,886	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			722.00000	728	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,216.00000	1,954	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			916.00000	936	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,810.00000	1,562	32.92	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	16.90	Call			881.00000	899	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,875.00000	1,625	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			847.00000	862	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,941.00000	1,688	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			814.00000	827	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,008.00000	1,753	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			665.00000	667	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,359.00000	2,093	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,087.00000	1,103	32.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,531.00000	1,279	32.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			898.00000	917	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,842.00000	1,593	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			881.00000	899	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,875.00000	1,625	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,308.00000	1,333	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,152.00000	909	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,269.00000	1,294	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,212.00000	970	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,008.00000	1,036	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,652.00000	1,412	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,625.00000	1,705	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			818.00000	631	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,369.00000	1,413	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,063.00000	839	30.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.49410		16.22380		29.59	49,482.30	3	5.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,087.00000	2,229	28.81	222,900,000.00	100	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			863.00000	735	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,496.00000	1,568	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,472.00000	1,274	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,572.00000	1,658	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,348.00000	1,164	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,751.00000	1,872	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,128.00000	978	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,424.00000	1,490	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,601.00000	1,396	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,357.00000	1,418	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,734.00000	1,524	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,316.00000	1,384	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,793.00000	1,590	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,442.00000	1,509	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,568.00000	1,365	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,296.00000	1,367	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,822.00000	1,623	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,407.00000	1,472	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,633.00000	1,428	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.25	Call			1,477.00000	1,548	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,504.00000	1,304	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,276.00000	1,350	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,853.00000	1,656	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,144.00000	1,218	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,070.00000	1,874	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,181.00000	1,257	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,007.00000	1,813	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,023.00000	1,088	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,299.00000	2,094	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			928.00000	986	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,504.00000	2,292	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			760.00000	806	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,936.00000	2,712	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			618.00000	654	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,394.00000	3,160	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			587.00000	620	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,513.00000	3,276	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			662.00000	701	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,239.00000	3,007	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			772.00000	820	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,899.00000	2,675	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			799.00000	848	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,825.00000	2,604	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			674.00000	714	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,200.00000	2,970	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,108.00000	1,180	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,134.00000	1,936	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,459.00000	1,528	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,536.00000	1,334	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,674.00000	1,790	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,200.00000	1,046	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,832.00000	1,958	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,058.00000	913	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,725.00000	1,844	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,152.00000	1,000	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,700.00000	1,817	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,176.00000	1,023	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,649.00000	1,763	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,225.00000	1,069	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,886.00000	2,016	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,013.00000	872	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,942.00000	2,075	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			969.00000	831	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,751.00000	1,872	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Put			1,128.00000	978	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,971.00000	2,106	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			947.00000	811	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,208.00000	2,358	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			785.00000	663	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,147.00000	2,293	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			823.00000	699	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,028.00000	2,167	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			905.00000	773	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,914.00000	2,045	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			990.00000	851	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,859.00000	1,987	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,035.00000	892	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,805.00000	1,929	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,081.00000	935	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,208.00000	2,358	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			785.00000	663	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,147.00000	2,293	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			823.00000	699	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,914.00000	2,045	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			990.00000	851	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,859.00000	1,987	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,035.00000	892	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,058.00000	2,198	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			884.00000	754	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,999.00000	2,136	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			926.00000	792	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,778.00000	1,900	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,104.00000	956	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,630.00000	1,736	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,256.00000	1,092	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,649.00000	1,763	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,225.00000	1,069	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,612.00000	1,710	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,288.00000	1,116	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,178.00000	2,325	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			804.00000	681	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,117.00000	2,261	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			843.00000	717	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,058.00000	2,198	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			884.00000	754	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,999.00000	2,136	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			926.00000	792	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,778.00000	1,900	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,104.00000	956	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Call			1,725.00000	1,844	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,152.00000	1,000	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,533.00000	1,607	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,409.00000	1,213	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,496.00000	1,568	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,472.00000	1,274	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,612.00000	1,710	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,288.00000	1,116	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,533.00000	1,607	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,409.00000	1,213	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,592.00000	1,684	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,318.00000	1,139	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,552.00000	1,632	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,379.00000	1,188	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,424.00000	1,490	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,601.00000	1,396	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,390.00000	1,454	29.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,667.00000	1,459	29.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,572.00000	1,658	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,348.00000	1,164	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,459.00000	1,528	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,536.00000	1,334	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,357.00000	1,418	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,734.00000	1,524	29.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,276.00000	1,350	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,853.00000	1,656	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,316.00000	1,384	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,793.00000	1,590	29.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,237.00000	1,318	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,914.00000	1,724	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,199.00000	1,277	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,975.00000	1,783	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,237.00000	1,318	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,914.00000	1,724	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,162.00000	1,238	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,038.00000	1,844	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,374.00000	1,436	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,700.00000	1,491	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,337.00000	1,401	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,763.00000	1,557	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,257.00000	1,334	30.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,883.00000	1,690	30.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,218.00000	1,298	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,944.00000	1,754	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,514.00000	1,587	28.92	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	16.15	Put			1,441.00000	1,243	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,442.00000	1,509	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,568.00000	1,365	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,257.00000	1,334	30.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,883.00000	1,690	30.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,073.00000	1,143	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,200.00000	1,998	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,040.00000	1,106	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,266.00000	2,062	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,006.00000	1,071	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,333.00000	2,127	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			974.00000	1,036	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,401.00000	2,192	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			747.00000	792	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,973.00000	2,748	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			722.00000	765	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,048.00000	2,821	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			698.00000	739	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,124.00000	2,895	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			651.00000	689	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,277.00000	3,045	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			629.00000	665	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,355.00000	3,121	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			607.00000	642	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,434.00000	3,198	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			913.00000	970	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,539.00000	2,326	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			883.00000	938	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,609.00000	2,394	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			854.00000	907	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,680.00000	2,463	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			826.00000	877	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,752.00000	2,533	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			883.00000	938	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,609.00000	2,394	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			826.00000	877	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,752.00000	2,533	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			747.00000	792	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,973.00000	2,748	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			698.00000	739	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,124.00000	2,895	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			734.00000	778	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,010.00000	2,784	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			710.00000	752	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,086.00000	2,858	30.37	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 12/06/2009 Currency Future	18.70	Call			686.00000	726	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,162.00000	2,932	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			640.00000	677	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,316.00000	3,083	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			597.00000	631	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,473.00000	3,237	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			576.00000	609	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,553.00000	3,315	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			651.00000	689	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,277.00000	3,045	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			607.00000	642	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,434.00000	3,198	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			566.00000	598	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,592.00000	3,354	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			547.00000	577	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,673.00000	3,433	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			528.00000	557	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,754.00000	3,513	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			509.00000	537	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,835.00000	3,593	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			640.00000	677	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,316.00000	3,083	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			556.00000	587	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,633.00000	3,393	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			537.00000	567	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,713.00000	3,473	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,056.00000	1,124	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,233.00000	2,030	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			990.00000	1,053	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,367.00000	2,159	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			959.00000	1,019	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,435.00000	2,225	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			898.00000	954	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,574.00000	2,360	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			868.00000	923	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,645.00000	2,429	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			840.00000	892	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,716.00000	2,498	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			812.00000	862	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,789.00000	2,568	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,162.00000	1,238	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,038.00000	1,844	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,126.00000	1,199	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,102.00000	1,905	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,091.00000	1,161	30.37	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 12/06/2009 Currency Future	17.30	Put			2,167.00000	1,967	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,056.00000	1,124	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,233.00000	2,030	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			898.00000	954	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,574.00000	2,360	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,337.00000	1,401	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,763.00000	1,557	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,144.00000	1,218	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,070.00000	1,874	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,181.00000	1,257	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,007.00000	1,813	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,073.00000	1,143	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,200.00000	1,998	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,006.00000	1,071	30.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,333.00000	2,127	30.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.24840		13.04660		38.82	4,040,762.00	305	34,571.00
€ / R On 12/12/2008 Currency Future	13.05	Call			592.00000	604	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			595.00000	406	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			658.00000	680	37.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			511.00000	332	37.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			681.00000	707	36.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			485.00000	309	36.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			533.00000	535	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			687.00000	487	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			572.00000	580	38.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			625.00000	432	38.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			592.00000	604	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			595.00000	406	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			613.00000	629	37.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			567.00000	380	37.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			731.00000	765	36.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			434.00000	266	36.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			783.00000	825	35.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			386.00000	227	35.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			756.00000	794	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			410.00000	246	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			706.00000	736	36.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			459.00000	287	36.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			433.00000	423	40.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			886.00000	675	40.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			352.00000	336	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,105.00000	888	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			268.00000	248	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,422.00000	1,200	44.41	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	14.55	Call			213.00000	191	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,716.00000	1,493	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,607.00000	1,793	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			60.00000	45	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			277.00000	258	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,381.00000	1,160	44.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			390.00000	377	41.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			994.00000	779	41.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			287.00000	268	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,340.00000	1,120	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			926.00000	998	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			280.00000	149	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			810.00000	857	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			363.00000	209	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,022.00000	1,120	35.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			226.00000	122	35.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,316.00000	1,467	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			119.00000	69	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,277.00000	1,422	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			130.00000	74	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,356.00000	1,512	37.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			109.00000	64	37.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,277.00000	1,422	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			130.00000	74	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,127.00000	1,247	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			180.00000	99	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,163.00000	1,290	36.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			167.00000	92	36.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,091.00000	1,204	36.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			195.00000	106	36.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,437.00000	1,603	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			90.00000	55	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,396.00000	1,558	38.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			99.00000	59	38.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,479.00000	1,649	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			82.00000	51	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,564.00000	1,745	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			67.00000	47	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,795.00000	1,987	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			49.00000	38	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,699.00000	1,890	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			52.00000	42	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,521.00000	1,697	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			74.00000	49	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,200.00000	1,334	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.00	Put			154.00000	86	36.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,747.00000	1,938	41.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			50.00000	40	41.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,651.00000	1,842	40.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			54.00000	43	40.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,316.00000	1,467	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			119.00000	69	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,238.00000	1,378	37.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			142.00000	80	37.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,056.00000	1,162	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			210.00000	114	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			989.00000	1,079	35.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			243.00000	130	35.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			958.00000	1,038	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			261.00000	139	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			896.00000	958	35.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			300.00000	159	35.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,795.00000	1,987	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			49.00000	38	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,699.00000	1,890	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			52.00000	42	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,356.00000	1,512	37.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			109.00000	64	37.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			958.00000	1,038	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			261.00000	139	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			838.00000	890	35.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			341.00000	191	35.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			989.00000	1,079	35.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			243.00000	130	35.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			867.00000	923	35.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			320.00000	175	35.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,521.00000	1,697	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			74.00000	49	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,127.00000	1,247	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			180.00000	99	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			926.00000	998	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			280.00000	149	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			810.00000	857	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			363.00000	209	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			838.00000	890	35.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			341.00000	191	35.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			635.00000	654	37.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			539.00000	356	37.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			552.00000	557	38.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			656.00000	459	38.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.25	Call			515.00000	514	38.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			718.00000	516	38.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			706.00000	736	36.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			459.00000	287	36.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			497.00000	494	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			751.00000	546	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			464.00000	457	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			817.00000	609	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			377.00000	363	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,030.00000	815	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			329.00000	312	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,182.00000	963	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			307.00000	289	43.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,260.00000	1,041	43.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			251.00000	230	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,504.00000	1,282	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			235.00000	214	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,588.00000	1,365	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			220.00000	198	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,673.00000	1,450	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			481.00000	476	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			784.00000	577	39.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			448.00000	440	40.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			852.00000	642	40.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			418.00000	407	40.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			922.00000	709	40.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			364.00000	349	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,068.00000	851	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			340.00000	324	42.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,144.00000	925	42.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			318.00000	300	43.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,221.00000	1,002	43.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			297.00000	279	43.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,300.00000	1,080	43.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			404.00000	392	40.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			957.00000	743	40.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			352.00000	336	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,105.00000	888	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			287.00000	268	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,340.00000	1,120	43.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			259.00000	239	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,463.00000	1,241	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			243.00000	222	45.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,546.00000	1,323	45.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			227.00000	206	45.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.45	Put			1,631.00000	1,407	45.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,747.00000	1,938	41.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			50.00000	40	41.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			125.00000	103	49.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,428.00000	2,205	49.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			72.00000	49	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,176.00000	2,950	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			35.00000	20	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,939.00000	3,722	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			16.00000	8	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,720.00000	4,509	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			129.00000	107	49.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,382.00000	2,159	49.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			75.00000	52	50.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,128.00000	2,903	50.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			37.00000	21	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,890.00000	3,673	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			17.00000	8	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,670.00000	4,460	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,086.00000	2,279	45.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			39.00000	31	45.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			464.00000	457	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			817.00000	609	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			157.00000	136	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,111.00000	1,888	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			92.00000	70	50.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,845.00000	2,622	50.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			49.00000	30	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,602.00000	3,382	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			23.00000	12	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,376.00000	4,163	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,476.00000	2,670	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			30.00000	21	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			206.00000	184	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,759.00000	1,536	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			121.00000	99	49.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,474.00000	2,251	49.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			70.00000	46	50.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,223.00000	2,998	50.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			34.00000	19	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,987.00000	3,771	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,769.00000	2,964	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			23.00000	16	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,989.00000	2,181	44.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			42.00000	33	44.58	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	14.30	Call			251.00000	230	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,504.00000	1,282	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			147.00000	126	48.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,200.00000	1,977	48.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			86.00000	63	50.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,939.00000	2,715	50.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			45.00000	27	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,698.00000	3,478	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,211.00000	3,406	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			15.00000	8	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,428.00000	2,621	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			31.00000	22	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			340.00000	324	42.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,144.00000	925	42.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			199.00000	177	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,803.00000	1,579	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			117.00000	95	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,520.00000	2,297	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			68.00000	44	50.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,271.00000	3,046	50.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,456.00000	3,653	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			9.00000	5	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,671.00000	2,866	51.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			25.00000	17	51.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,892.00000	2,084	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			45.00000	36	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			138.00000	116	49.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,291.00000	2,068	49.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			80.00000	57	50.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,033.00000	2,809	50.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,554.00000	3,752	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			7.00000	4	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,769.00000	2,964	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			23.00000	16	52.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			86.00000	63	50.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,939.00000	2,715	50.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,505.00000	3,702	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			8.00000	4	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,720.00000	2,915	51.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			24.00000	17	51.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,940.00000	2,133	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			44.00000	34	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			142.00000	121	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,246.00000	2,022	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			83.00000	60	50.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.95	Put			2,986.00000	2,762	50.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,603.00000	3,802	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			6.00000	3	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,818.00000	3,013	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			22.00000	15	52.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,037.00000	2,230	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			41.00000	32	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			152.00000	131	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,155.00000	1,932	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			89.00000	67	50.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,892.00000	2,668	50.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,260.00000	3,456	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			13.00000	7	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,476.00000	2,670	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			30.00000	21	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			206.00000	184	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,759.00000	1,536	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,162.00000	3,357	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			16.00000	9	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,379.00000	2,572	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			32.00000	24	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			193.00000	171	47.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,846.00000	1,623	47.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			113.00000	92	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,566.00000	2,343	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			65.00000	42	51.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,318.00000	3,093	51.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,064.00000	3,259	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			17.00000	11	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,281.00000	2,474	47.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			35.00000	26	47.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			180.00000	159	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,933.00000	1,711	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			105.00000	85	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,659.00000	2,436	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			59.00000	38	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,412.00000	3,189	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,358.00000	3,554	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			11.00000	6	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,574.00000	2,768	50.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			27.00000	19	50.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			0.00000	3,211	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	12	54.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			0.00000	2,426	47.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			0.00000	27	47.37	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	14.85	Call			0.00000	154	47.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			0.00000	1,755	47.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			0.00000	82	50.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			0.00000	2,483	50.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			0.00000	36	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			0.00000	3,237	51.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.55960		13.37950		30.16	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.40	Call			964.00000	983	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			985.00000	824	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,039.00000	1,065	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			860.00000	706	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,080.00000	1,109	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			800.00000	650	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			928.00000	945	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			1,048.00000	886	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			982.00000	1,003	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			953.00000	793	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,001.00000	1,023	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			921.00000	764	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,101.00000	1,132	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			771.00000	622	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,166.00000	1,204	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			687.00000	544	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,144.00000	1,179	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			714.00000	570	28.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			828.00000	839	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,248.00000	1,080	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			727.00000	733	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,497.00000	1,324	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			631.00000	632	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,801.00000	1,623	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			560.00000	559	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,081.00000	1,899	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			653.00000	656	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,724.00000	1,546	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			754.00000	762	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,425.00000	1,252	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			768.00000	776	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,389.00000	1,217	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			665.00000	668	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,685.00000	1,508	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,551.00000	1,630	26.39	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			372.00000	271	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,020.00000	1,044	29.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			890.00000	734	29.12	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 16/03/2009 Currency Future	12.70	Call			1,261.00000	1,310	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			581.00000	450	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,189.00000	1,229	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			660.00000	519	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,368.00000	1,431	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			489.00000	372	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,616.00000	1,701	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			337.00000	241	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,616.00000	1,701	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			337.00000	241	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,649.00000	1,737	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			320.00000	228	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,583.00000	1,665	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			354.00000	256	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,457.00000	1,528	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			428.00000	319	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,488.00000	1,562	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			409.00000	302	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,397.00000	1,463	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			468.00000	354	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,753.00000	1,850	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			273.00000	191	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,519.00000	1,596	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			390.00000	286	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,683.00000	1,774	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			304.00000	214	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,052.00000	2,180	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			172.00000	121	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,974.00000	2,096	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			194.00000	136	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,898.00000	2,012	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			218.00000	153	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,824.00000	1,931	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			244.00000	171	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,488.00000	1,562	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			409.00000	302	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,012.00000	2,138	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			183.00000	128	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,936.00000	2,054	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			206.00000	144	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,861.00000	1,971	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			231.00000	162	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,788.00000	1,890	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			258.00000	181	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,718.00000	1,811	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.95	Put		288.00000	201	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,649.00000	1,737	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		320.00000	228	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,824.00000	1,931	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		244.00000	171	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		1,427.00000	1,496	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		448.00000	336	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,583.00000	1,665	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		354.00000	256	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		1,340.00000	1,400	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		510.00000	391	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		1,286.00000	1,339	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		556.00000	430	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		1,340.00000	1,400	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		510.00000	391	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		1,286.00000	1,339	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		556.00000	430	27.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		1,237.00000	1,281	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		607.00000	471	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		1,312.00000	1,369	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		532.00000	410	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,936.00000	2,054	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		206.00000	144	25.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,788.00000	1,890	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		258.00000	181	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,457.00000	1,528	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		428.00000	319	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		1,312.00000	1,369	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		532.00000	410	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		1,213.00000	1,254	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		633.00000	495	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		893.00000	909	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		1,113.00000	949	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		812.00000	823	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		1,283.00000	1,113	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		740.00000	747	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		1,461.00000	1,288	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		1,122.00000	1,155	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		743.00000	596	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		893.00000	909	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		1,113.00000	949	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		1,213.00000	1,254	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		633.00000	495	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		859.00000	873	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		1,180.00000	1,014	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.30	Call			689.00000	693	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,609.00000	1,433	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			910.00000	927	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,080.00000	918	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			727.00000	733	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,497.00000	1,324	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,091.00000	2,223	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			162.00000	113	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			910.00000	927	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,080.00000	918	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			542.00000	540	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,162.00000	1,980	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			446.00000	441	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,666.00000	2,482	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			369.00000	363	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,189.00000	3,004	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			298.00000	299	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,719.00000	3,539	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,189.00000	1,229	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			660.00000	519	27.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			946.00000	964	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,016.00000	855	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			609.00000	610	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,880.00000	1,700	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			499.00000	496	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,369.00000	2,186	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			412.00000	407	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,883.00000	2,698	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			342.00000	335	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,412.00000	3,226	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			432.00000	427	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,753.00000	2,568	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			336.00000	330	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,457.00000	3,271	38.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			237.00000	235	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,157.00000	3,975	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			162.00000	158	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,883.00000	4,699	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,172.00000	2,310	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			142.00000	100	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			843.00000	856	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,214.00000	1,046	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			483.00000	479	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,453.00000	2,270	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			375.00000	369	37.85	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	16.15	Put			3,145.00000	2,960	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			278.00000	278	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,849.00000	3,668	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			192.00000	189	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,562.00000	4,379	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,513.00000	2,680	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			83.00000	71	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			551.00000	549	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,121.00000	1,940	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			426.00000	420	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,796.00000	2,611	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			331.00000	325	38.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,502.00000	3,315	38.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			231.00000	229	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,202.00000	4,020	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,840.00000	3,021	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			61.00000	61	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,131.00000	2,266	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			152.00000	107	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			620.00000	621	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,840.00000	1,661	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			475.00000	471	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,496.00000	2,312	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			272.00000	272	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,893.00000	3,712	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,268.00000	3,452	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			39.00000	42	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,506.00000	3,689	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			27.00000	29	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,746.00000	2,923	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			66.00000	64	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			797.00000	807	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,318.00000	1,148	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			599.00000	599	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,920.00000	1,740	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			460.00000	456	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,581.00000	2,396	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			358.00000	352	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,278.00000	3,092	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,602.00000	3,785	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			23.00000	25	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,840.00000	3,021	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			61.00000	61	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			620.00000	621	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,840.00000	1,661	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	9.85	Call			3,554.00000	3,737	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			24.00000	27	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,793.00000	2,972	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			63.00000	63	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			812.00000	823	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,283.00000	1,113	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			468.00000	464	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,538.00000	2,354	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			363.00000	358	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,234.00000	3,048	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,699.00000	3,881	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			19.00000	22	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,935.00000	3,119	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			55.00000	59	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,213.00000	2,353	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			133.00000	94	25.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			642.00000	644	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,762.00000	1,584	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			491.00000	488	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,411.00000	2,228	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			381.00000	376	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,101.00000	2,916	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,316.00000	3,499	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			36.00000	39	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,559.00000	2,729	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			80.00000	69	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			740.00000	747	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,461.00000	1,288	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,221.00000	3,405	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			42.00000	45	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,466.00000	2,632	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			87.00000	72	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			714.00000	719	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,534.00000	1,360	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			419.00000	414	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,840.00000	2,654	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			327.00000	320	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,547.00000	3,360	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,125.00000	3,312	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			46.00000	52	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,380.00000	2,535	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			101.00000	75	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			689.00000	693	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,609.00000	1,433	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			524.00000	522	34.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.10	Put			2,245.00000	2,063	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			406.00000	401	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,926.00000	2,741	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			312.00000	310	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,633.00000	3,451	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,411.00000	3,594	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			31.00000	34	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,652.00000	2,826	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			73.00000	67	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,427.00000	1,496	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			448.00000	336	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			579.00000	578	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,000.00000	1,819	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			347.00000	341	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,367.00000	3,181	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			0.00000	3,265	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	56	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			0.00000	2,487	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	77	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			0.00000	680	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			0.00000	1,471	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			0.00000	514	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			0.00000	2,104	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	395	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			0.00000	2,785	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	306	39.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			0.00000	3,496	39.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.83170		13.64910		28.08	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,167.00000	1,226	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,168.00000	1,044	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,224.00000	1,284	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,075.00000	953	27.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,262.00000	1,329	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,013.00000	897	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,114.00000	1,169	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,265.00000	1,137	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,185.00000	1,246	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,136.00000	1,014	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,262.00000	1,329	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,013.00000	897	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,204.00000	1,266	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,105.00000	985	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,300.00000	1,382	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			950.00000	850	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,370.00000	1,464	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Put			871.00000	782	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,300.00000	1,382	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			950.00000	850	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,318.00000	1,409	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			919.00000	827	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,282.00000	1,355	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			983.00000	873	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,185.00000	1,246	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,136.00000	1,014	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,012.00000	1,065	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,463.00000	1,334	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			862.00000	921	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,713.00000	1,590	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			731.00000	782	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,982.00000	1,850	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			644.00000	689	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,195.00000	2,057	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			794.00000	849	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,845.00000	1,717	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			935.00000	998	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,585.00000	1,466	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			973.00000	1,033	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,524.00000	1,402	28.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			811.00000	867	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,812.00000	1,685	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,507.00000	1,608	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			758.00000	676	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,397.00000	1,492	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			848.00000	760	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,594.00000	1,699	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			695.00000	617	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,874.00000	1,992	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			525.00000	460	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,842.00000	1,958	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			543.00000	476	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,907.00000	2,026	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			508.00000	445	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,842.00000	1,958	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			543.00000	476	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,715.00000	1,826	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			616.00000	544	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,746.00000	1,858	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			597.00000	527	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,654.00000	1,762	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			655.00000	580	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Call			2,043.00000	2,167	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			444.00000	386	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,778.00000	1,891	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			579.00000	509	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,941.00000	2,061	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			492.00000	429	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,008.00000	2,132	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			459.00000	400	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,974.00000	2,096	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			475.00000	414	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,293.00000	2,427	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			344.00000	295	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,220.00000	2,351	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			371.00000	320	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,148.00000	2,277	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			399.00000	345	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,077.00000	2,203	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			428.00000	372	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,810.00000	1,924	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			560.00000	493	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,256.00000	2,389	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			357.00000	307	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,184.00000	2,314	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			385.00000	332	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,113.00000	2,240	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			413.00000	358	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,715.00000	1,826	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			616.00000	544	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,008.00000	2,132	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			459.00000	400	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,684.00000	1,793	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			635.00000	562	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,624.00000	1,730	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			675.00000	599	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,043.00000	2,167	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			444.00000	386	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,974.00000	2,096	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			475.00000	414	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,536.00000	1,638	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			737.00000	656	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,330.00000	2,466	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			331.00000	284	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,184.00000	2,314	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			385.00000	332	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,654.00000	1,762	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			655.00000	580	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,479.00000	1,578	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			780.00000	697	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,424.00000	1,520	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			825.00000	739	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,536.00000	1,638	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			737.00000	656	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,684.00000	1,793	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			635.00000	562	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,565.00000	1,668	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			716.00000	637	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,874.00000	1,992	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			525.00000	460	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,810.00000	1,924	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			560.00000	493	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,565.00000	1,668	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			716.00000	637	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,507.00000	1,608	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			758.00000	676	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,451.00000	1,549	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			802.00000	718	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,424.00000	1,520	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			825.00000	739	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,244.00000	1,303	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,044.00000	921	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,204.00000	1,266	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,105.00000	985	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,131.00000	1,188	27.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,232.00000	1,106	27.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,344.00000	1,436	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			895.00000	804	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,149.00000	1,207	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,200.00000	1,075	27.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,080.00000	1,133	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,331.00000	1,201	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			953.00000	1,018	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,554.00000	1,436	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			916.00000	978	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,617.00000	1,497	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			880.00000	940	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,681.00000	1,558	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			845.00000	903	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,746.00000	1,621	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			778.00000	832	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,879.00000	1,750	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.85	Call			746.00000	798	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,947.00000	1,816	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			716.00000	766	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,017.00000	1,884	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			686.00000	734	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,087.00000	1,952	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,048.00000	1,098	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,398.00000	1,267	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			898.00000	959	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,649.00000	1,527	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			828.00000	885	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,779.00000	1,653	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			935.00000	998	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,585.00000	1,466	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			898.00000	959	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,649.00000	1,527	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			828.00000	885	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,779.00000	1,653	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			762.00000	815	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,913.00000	1,783	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			701.00000	750	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,052.00000	1,918	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			672.00000	719	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,123.00000	1,987	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			617.00000	660	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,268.00000	2,128	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			591.00000	632	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,341.00000	2,200	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			565.00000	605	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,416.00000	2,274	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			541.00000	579	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,492.00000	2,348	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			762.00000	815	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,913.00000	1,783	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			731.00000	782	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,982.00000	1,850	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			617.00000	660	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,268.00000	2,128	29.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,012.00000	1,065	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,463.00000	1,334	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,114.00000	1,169	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,265.00000	1,137	27.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,097.00000	1,151	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,297.00000	1,169	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,064.00000	1,115	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.95	Put			1,364.00000	1,234	28.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,032.00000	1,082	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,433.00000	1,300	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,397.00000	1,492	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			848.00000	760	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,080.00000	1,133	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,331.00000	1,201	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	1,082	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			0.00000	1,300	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	1,049	28.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			0.00000	1,367	28.78	0.00	0	0.00
ALBI On 05/02/2009 Index Future			284.52300		283.20000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			292.55800		291.18900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			298.08700		296.90400		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			120.04500		119.66700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.43500		123.04200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.76700		126.36000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			286.42500		285.16300		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			294.51400		293.20700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			302.46500		301.11300		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.19100		344.19100		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			354.06500		354.06500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.16300		10.24700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.97000		9.06600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.22100		8.33200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.18800		9.28000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.85300		8.93800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90000		8.97700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.78300		8.85900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.27500		12.29200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/02/2009 jFra			11.41300		11.47500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.13700		10.25100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.19100		9.32700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			8.62800		8.75400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.19100		9.28700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.78700		8.88100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.55200		8.64200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.69700		8.80400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.51500		8.62100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.40700		8.51200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.46900		8.55100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.34500		8.42600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.26100		8.34100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80400		11.80500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.93700		11.94100		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.14300		12.15400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.05700		12.07300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			12.11900		12.15700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			12.12500		12.19500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.98600		12.05400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.92900		12.02100		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			274.29800		272.72700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.04500		280.42100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.65900		287.98200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.52200		8.67000		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,024.00000	2,222	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			77.00000	56	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.98600		8.16700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,244.00000	2,392	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			886.00000	805	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.27100		7.50000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,494.00000	3,653	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,202.00000	1,124	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,660.00000	3,823	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,118.00000	1,044	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
R157 On 05/02/2009 Bond Future			8.50200	8.60200		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,548.00000	2,874	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		1,706.00000	1,460	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call		1,238.00000	1,442	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put		3,269.00000	2,900	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		7,837.00000	8,368	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		180.00000	138	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		4,395.00000	4,831	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		767.00000	629	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		5,476.00000	5,953	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		485.00000	389	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.36400	8.47000		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,636.00000	5,029	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,730.00000	1,532	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.23100	8.34400		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		5,333.00000	5,841	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		552.00000	447	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.31100	8.40000		0.00	0.00	0	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call		8,427.00000	9,364	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.21900	8.31000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		7,020.00000	7,949	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		78.00000	43	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.13500	8.22800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		7,883.00000	8,822	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		131.00000	83	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.09200	12.05800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		936.00000	929	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,003.00000	998	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.48500	11.51100		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		90.00000	92	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		242.00000	236	0.56	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.60400	8.71300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,576.00000	3,005	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		185.00000	119	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.43500	8.55100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,401.00000	3,824	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		377.00000	287	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.27300	8.39600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,059.00000	4,491	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		479.00000	382	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future			8.53100	8.63000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,629.00000	4,186	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		61.00000	32	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.40200	8.50600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,202.00000	3,705	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		374.00000	267	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.28000	8.38800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		5,082.00000	5,637	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		270.00000	200	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.54000	8.63900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,829.00000	4,442	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		39.00000	18	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.42600	8.52900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,275.00000	3,821	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		354.00000	246	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.32000	8.42700		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		5,204.00000	5,815	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		213.00000	150	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.59200	8.70100		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,278.00000	2,631	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		206.00000	141	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.40500	8.52200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,384.00000	2,697	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		633.00000	512	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.21900	8.34400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,672.00000	4,030	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		503.00000	414	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.50700	8.59500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,180.00000	4,750	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		17.00000	8	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.40300	8.49500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,472.00000	3,996	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		249.00000	170	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.30600	8.40100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		5,449.00000	6,026	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		141.00000	98	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.46900	8.55500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		1,634.00000	2,090	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Put			326.00000	197	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.36400		8.45300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,432.00000	2,904	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			450.00000	316	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.30700		8.39800		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,614.00000	6,194	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			112.00000	77	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.92500		8.00300		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,454.00000	9,183	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			7.84700		7.92700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,153.00000	9,910	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.77500		7.85600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,848.00000	8,617	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			12.00000	6	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			282.73300		281.48000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.71900		289.42000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.56700		297.22400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.77180		6.69240		40.86	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			306.00000	309	40.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			313.00000	237	40.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			326.00000	332	39.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			284.00000	210	39.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			286.00000	288	40.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			343.00000	266	40.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			250.00000	248	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			407.00000	326	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			234.00000	231	42.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			441.00000	359	42.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			267.00000	267	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			375.00000	295	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			326.00000	332	39.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			284.00000	210	39.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			88.00000	81	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			896.00000	810	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			73.00000	66	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			981.00000	894	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			117.00000	110	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			774.00000	689	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			152.00000	147	45.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.20	Put		659.00000	576	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		192.00000	186	44.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		549.00000	464	44.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		219.00000	215	43.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		476.00000	393	43.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		372.00000	384	38.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		230.00000	162	38.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		485.00000	512	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		142.00000	90	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		552.00000	588	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		110.00000	66	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		627.00000	669	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		84.00000	48	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		425.00000	444	37.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		182.00000	122	37.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		589.00000	628	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		97.00000	56	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		425.00000	444	37.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		182.00000	122	37.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		267.00000	267	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		375.00000	295	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		372.00000	384	38.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		230.00000	162	38.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		348.00000	357	39.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		256.00000	185	39.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		517.00000	549	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		124.00000	77	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		454.00000	477	37.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		161.00000	105	37.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		397.00000	413	38.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		205.00000	141	38.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		234.00000	231	42.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		441.00000	359	42.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		205.00000	200	43.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		512.00000	428	43.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		192.00000	186	44.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		549.00000	464	44.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		165.00000	162	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		623.00000	540	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		139.00000	134	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		697.00000	612	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		219.00000	215	43.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		476.00000	393	43.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		165.00000	162	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		623.00000	540	45.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.40	Call			454.00000	477	37.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			161.00000	105	37.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			180.00000	173	44.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			587.00000	502	44.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			666.00000	712	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			73.00000	40	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			747.00000	799	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			55.00000	28	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			517.00000	549	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			124.00000	77	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			921.00000	984	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			28.00000	12	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			832.00000	890	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			40.00000	19	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			966.00000	1,031	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			24.00000	10	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			876.00000	937	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			34.00000	15	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			789.00000	845	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			47.00000	23	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			706.00000	755	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			63.00000	33	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			627.00000	669	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			84.00000	48	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			706.00000	755	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			63.00000	33	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			789.00000	845	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			47.00000	23	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			97.00000	90	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			855.00000	769	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			80.00000	73	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			938.00000	852	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			97.00000	90	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			855.00000	769	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			80.00000	73	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			938.00000	852	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			66.00000	59	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,024.00000	937	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			54.00000	47	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,112.00000	1,026	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			152.00000	147	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			659.00000	576	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			127.00000	122	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			735.00000	650	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			106.00000	100	45.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.40	Put			814.00000	728	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			60.00000	53	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,068.00000	981	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			49.00000	42	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,157.00000	1,071	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			40.00000	34	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,248.00000	1,162	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			32.00000	26	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,340.00000	1,255	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			106.00000	100	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			814.00000	728	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			60.00000	53	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,068.00000	981	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			40.00000	34	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,248.00000	1,162	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			127.00000	122	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			735.00000	650	45.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.91440		6.84740		30.11	0.00	0	1,836.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			489.00000	495	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			491.00000	431	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			508.00000	515	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			460.00000	400	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			508.00000	515	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			460.00000	400	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			470.00000	476	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			523.00000	462	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			453.00000	458	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			556.00000	494	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			437.00000	441	30.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			589.00000	526	30.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			453.00000	458	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			556.00000	494	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			470.00000	476	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			523.00000	462	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			527.00000	534	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			430.00000	369	28.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			421.00000	424	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			624.00000	560	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			246.00000	247	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,049.00000	982	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			211.00000	210	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,163.00000	1,095	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			286.00000	288	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			939.00000	874	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			348.00000	353	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Put			801.00000	739	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			392.00000	394	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			694.00000	629	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			406.00000	409	31.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			659.00000	594	31.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			546.00000	554	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			399.00000	340	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			659.00000	682	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			262.00000	218	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			722.00000	749	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			225.00000	185	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			789.00000	819	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			192.00000	155	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			610.00000	624	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			312.00000	260	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			755.00000	784	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			208.00000	169	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			610.00000	624	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			312.00000	260	27.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			546.00000	554	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			399.00000	340	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			587.00000	599	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			340.00000	285	27.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			566.00000	576	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			368.00000	312	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			690.00000	715	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			243.00000	201	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			634.00000	651	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			287.00000	236	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			659.00000	682	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			262.00000	218	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			421.00000	424	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			624.00000	560	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			824.00000	855	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			176.00000	141	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			690.00000	715	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			243.00000	201	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			392.00000	394	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			694.00000	629	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			378.00000	379	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			731.00000	665	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			348.00000	353	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			801.00000	739	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			316.00000	319	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			868.00000	805	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.25	Call			365.00000	366	32.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			768.00000	701	32.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			332.00000	336	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			834.00000	771	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			566.00000	576	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			368.00000	312	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			895.00000	931	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			148.00000	116	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			824.00000	855	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			176.00000	141	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,049.00000	1,091	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			101.00000	77	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			971.00000	1,009	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			123.00000	95	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,009.00000	1,050	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			112.00000	85	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			933.00000	970	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			135.00000	105	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			859.00000	893	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			162.00000	128	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			859.00000	893	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			162.00000	128	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			378.00000	379	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			731.00000	665	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			316.00000	319	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			868.00000	805	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			301.00000	304	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			903.00000	839	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			272.00000	274	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			975.00000	909	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			259.00000	260	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,011.00000	945	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			234.00000	234	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,086.00000	1,019	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			189.00000	188	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,242.00000	1,174	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			189.00000	188	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,242.00000	1,174	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			170.00000	168	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,323.00000	1,254	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			153.00000	150	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,405.00000	1,336	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			137.00000	134	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,489.00000	1,419	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			222.00000	222	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,124.00000	1,057	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			200.00000	199	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,202.00000	1,134	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			180.00000	178	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,282.00000	1,213	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			161.00000	159	32.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,364.00000	1,295	32.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.02940		6.96200		27.77	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			590.00000	615	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			578.00000	535	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			608.00000	634	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			546.00000	505	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			590.00000	615	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			578.00000	535	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			555.00000	578	28.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			643.00000	599	28.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			539.00000	561	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			677.00000	632	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			523.00000	545	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			711.00000	665	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			555.00000	578	28.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			643.00000	599	28.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			572.00000	596	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			610.00000	567	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			626.00000	651	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			514.00000	472	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			523.00000	545	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			711.00000	665	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			330.00000	343	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,168.00000	1,113	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			304.00000	316	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,242.00000	1,186	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			388.00000	403	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,026.00000	974	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			454.00000	472	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			892.00000	843	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			494.00000	514	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			782.00000	734	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			508.00000	529	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			746.00000	699	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			645.00000	669	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			483.00000	440	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			752.00000	785	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			340.00000	305	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			812.00000	847	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put			300.00000	268	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			844.00000	880	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			282.00000	251	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			702.00000	731	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			390.00000	352	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			844.00000	880	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			282.00000	251	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			702.00000	731	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			390.00000	352	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			626.00000	651	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			514.00000	472	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			681.00000	709	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			419.00000	380	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			782.00000	816	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			320.00000	286	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			723.00000	755	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			361.00000	325	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			608.00000	634	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			546.00000	505	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			908.00000	947	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			246.00000	218	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			681.00000	709	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			419.00000	380	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			508.00000	529	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			746.00000	699	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			480.00000	499	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			818.00000	770	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			454.00000	472	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			892.00000	843	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			420.00000	436	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			958.00000	907	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			662.00000	689	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			450.00000	409	26.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			467.00000	485	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			855.00000	806	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			437.00000	454	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			925.00000	874	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			976.00000	1,017	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			214.00000	188	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,120.00000	1,166	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			158.00000	137	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,047.00000	1,090	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			185.00000	161	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			976.00000	1,017	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			214.00000	188	25.16	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	6.30	Call			908.00000	947	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			246.00000	218	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			645.00000	669	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			483.00000	440	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,083.00000	1,128	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			171.00000	148	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,011.00000	1,053	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			199.00000	174	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			942.00000	982	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			230.00000	202	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			876.00000	913	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			264.00000	234	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,011.00000	1,053	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			199.00000	174	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			404.00000	419	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			992.00000	940	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			373.00000	387	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,061.00000	1,008	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			480.00000	499	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			818.00000	770	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			358.00000	372	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,096.00000	1,043	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			358.00000	372	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,096.00000	1,043	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			330.00000	343	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,168.00000	1,113	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			304.00000	316	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,242.00000	1,186	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			280.00000	290	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,318.00000	1,261	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			257.00000	267	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,395.00000	1,337	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			236.00000	245	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,474.00000	1,415	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			217.00000	224	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,555.00000	1,495	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			236.00000	245	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,474.00000	1,415	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			404.00000	419	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			992.00000	940	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			812.00000	847	25.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			300.00000	268	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								3,111,801,538.60	34,276	304,575.00

Grand Total: 3,111,801,538.60 34,276 304,575.00