

Daily MTM Report

Daily summary for 20/11/2008

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		19.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.74000		8.92000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.45000		8.63500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.24500		8.40000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.30000		12.29900			0.00	0	0.00
R201 On 21/12/2014 Bond			8.56000		8.76500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.47000		8.65500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.47000		8.65500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.58000		8.77500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.43500		8.61500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.40000		8.57300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.85000	8.00000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.66980		10.38580		45.84	252,543,496.20	23,669	171,756.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			469.00000	606	44.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			483.00000	336	44.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			430.00000	556	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			545.00000	386	45.02	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			512.00000	660	43.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			426.00000	290	43.92	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			923.00000	1,169	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			137.00000	99	44.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			558.00000	717	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			373.00000	247	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			609.00000	778	42.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			323.00000	208	42.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			395.00000	510	45.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			609.00000	440	45.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			449.00000	581	44.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			513.00000	361	44.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			490.00000	632	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			454.00000	313	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			609.00000	778	42.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			323.00000	208	42.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			535.00000	688	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			399.00000	268	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			691.00000	877	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			255.00000	158	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			783.00000	996	42.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			197.00000	126	42.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			691.00000	877	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			255.00000	158	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			319.00000	411	47.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			783.00000	592	47.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			751.00000	954	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			215.00000	134	42.20	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			258.00000	332	48.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			972.00000	762	48.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.20	Call			237.00000	305	49.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,051.00000	835	49.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			217.00000	280	49.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,131.00000	910	49.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			183.00000	236	51.18	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			347.00000	448	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			711.00000	528	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,297.00000	1,066	51.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			490.00000	632	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			454.00000	313	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,700.00000	2,983	66.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			15.00000	13	66.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			333.00000	429	46.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			747.00000	560	46.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			964.00000	1,213	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			128.00000	93	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,351.00000	1,624	49.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			65.00000	54	49.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,088.00000	1,347	46.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			103.00000	77	46.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,174.00000	1,438	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			88.00000	68	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,005.00000	1,257	45.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			119.00000	87	45.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,262.00000	1,530	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			76.00000	60	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,088.00000	1,347	46.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			103.00000	77	46.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,441.00000	1,719	51.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			56.00000	49	51.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,396.00000	1,671	50.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			60.00000	52	50.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,822.00000	2,105	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			36.00000	35	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,581.00000	1,863	53.19	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			45.00000	43	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,968.00000	2,250	58.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			32.00000	31	58.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,016.00000	2,299	59.50	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			30.00000	29	59.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,065.00000	2,348	60.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			29.00000	28	60.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,163.00000	2,445	61.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			27.00000	25	61.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,114.00000	2,396	60.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.30	Put			28.00000	26	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,309.00000	2,591	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			23.00000	21	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,407.00000	2,688	63.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			21.00000	19	63.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,919.00000	2,202	58.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			33.00000	32	58.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,504.00000	2,786	64.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			18.00000	17	64.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,309.00000	2,591	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			23.00000	21	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,212.00000	2,493	61.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			26.00000	23	61.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,725.00000	2,008	55.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			40.00000	38	55.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,212.00000	2,493	61.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			26.00000	23	61.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,822.00000	2,105	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			36.00000	35	56.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,629.00000	1,911	53.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			43.00000	41	53.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,602.00000	2,885	65.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			16.00000	15	65.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,504.00000	2,786	64.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			18.00000	17	64.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,114.00000	2,396	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			28.00000	26	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,553.00000	2,835	65.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			17.00000	16	65.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,455.00000	2,737	64.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			20.00000	18	64.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,358.00000	2,640	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			22.00000	20	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,260.00000	2,542	62.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			25.00000	22	62.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,870.00000	2,153	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			35.00000	33	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,774.00000	2,056	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			38.00000	36	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,533.00000	1,815	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			47.00000	45	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,725.00000	2,008	55.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			40.00000	38	55.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,629.00000	1,911	53.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			43.00000	41	53.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,677.00000	1,959	54.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			41.00000	40	54.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,581.00000	1,863	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			45.00000	43	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,487.00000	1,767	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			51.00000	47	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,306.00000	1,576	48.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			70.00000	57	48.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,218.00000	1,484	48.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			82.00000	64	48.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,131.00000	1,392	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			95.00000	73	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,046.00000	1,302	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			110.00000	82	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,351.00000	1,624	49.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			65.00000	54	49.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,262.00000	1,530	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			76.00000	60	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			783.00000	996	42.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			197.00000	126	42.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			663.00000	843	42.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			277.00000	173	42.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,016.00000	2,299	59.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			30.00000	29	59.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			849.00000	1,081	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			163.00000	112	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			721.00000	912	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			235.00000	143	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			849.00000	1,081	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			163.00000	112	43.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,174.00000	1,438	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			88.00000	68	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			815.00000	1,038	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			179.00000	119	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			583.00000	747	43.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			347.00000	227	43.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			281.00000	362	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			895.00000	692	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			118.00000	154	53.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,733.00000	1,484	53.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			72.00000	95	55.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,187.00000	1,925	55.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			227.00000	292	49.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,091.00000	872	49.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			148.00000	190	52.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,512.00000	1,270	52.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			93.00000	123	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,957.00000	1,703	54.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,131.00000	1,392	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			95.00000	73	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			208.00000	268	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,172.00000	949	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			136.00000	175	53.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,600.00000	1,355	53.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			84.00000	111	55.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,048.00000	1,791	55.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			58.00000	74	56.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,422.00000	2,154	56.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			412.00000	533	45.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			576.00000	413	45.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			113.00000	147	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,777.00000	1,528	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			55.00000	70	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,469.00000	2,200	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			29.00000	41	60.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,193.00000	2,921	60.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			12.00000	18	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,926.00000	3,648	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,487.00000	1,767	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			51.00000	47	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			124.00000	160	53.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,689.00000	1,441	53.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			60.00000	78	55.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,374.00000	2,108	55.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			33.00000	43	59.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,097.00000	2,823	59.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			13.00000	20	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,827.00000	3,550	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			66.00000	86	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,280.00000	2,016	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			36.00000	46	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,000.00000	2,726	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			15.00000	23	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,729.00000	3,453	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			168.00000	216	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,382.00000	1,146	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			43.00000	55	57.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,758.00000	2,485	57.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			20.00000	30	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,484.00000	3,211	61.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,291.00000	3,573	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			5.00000	3	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,439.00000	3,722	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			3.00000	2	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			362.00000	468	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			677.00000	498	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			191.00000	246	50.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,255.00000	1,027	50.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			97.00000	129	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,912.00000	1,659	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			49.00000	61	56.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,613.00000	2,341	56.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,588.00000	3,871	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			2.00000	1	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,848.00000	3,130	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			12.00000	10	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,390.00000	3,672	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			4.00000	2	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,651.00000	2,934	66.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			15.00000	14	66.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			47.00000	59	57.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,661.00000	2,389	57.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,192.00000	3,474	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			6.00000	4	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,455.00000	2,737	64.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			20.00000	18	64.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,046.00000	1,302	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			110.00000	82	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			558.00000	717	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			373.00000	247	43.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			293.00000	378	47.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			857.00000	658	47.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			154.00000	198	52.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,468.00000	1,229	52.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			76.00000	100	55.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,140.00000	1,880	55.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			40.00000	51	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,854.00000	2,581	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,094.00000	3,375	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			8.00000	5	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			269.00000	346	48.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			933.00000	727	48.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			142.00000	182	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,556.00000	1,312	52.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			69.00000	91	55.61	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	12.55	Put		2,233.00000	1,971	55.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call		37.00000	48	58.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put		2,951.00000	2,678	58.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call		2,897.00000	3,179	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put		11.00000	9	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call		31.00000	42	60.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put		3,145.00000	2,872	60.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call		2,799.00000	3,081	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put		13.00000	11	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call		107.00000	141	54.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put		1,822.00000	1,572	54.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call		53.00000	67	56.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put		2,517.00000	2,247	56.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call		27.00000	39	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put		3,241.00000	2,969	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call		2,996.00000	3,277	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put		10.00000	7	67.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call		883.00000	1,125	44.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put		147.00000	105	44.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call		248.00000	318	49.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put		1,012.00000	798	49.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call		131.00000	167	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put		1,645.00000	1,397	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call		63.00000	82	55.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put		2,327.00000	2,062	55.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call		34.00000	45	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put		3,049.00000	2,775	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call		0.00000	3,032	67.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put		0.00000	12	67.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call		0.00000	488	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put		0.00000	469	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call		0.00000	257	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put		0.00000	988	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call		0.00000	136	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put		0.00000	1,616	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call		0.00000	63	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put		0.00000	2,293	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call		0.00000	38	61.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put		0.00000	3,018	61.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.93120	10.64730		35.65	3,334,016.00	305	15,960.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		881.00000	986	34.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		884.00000	705	34.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		900.00000	1,006	34.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		853.00000	675	34.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		962.00000	1,082	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.45	Put			764.00000	600	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,003.00000	1,138	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			706.00000	557	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			808.00000	905	35.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,011.00000	824	35.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			844.00000	947	35.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			946.00000	766	35.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			900.00000	1,006	34.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			853.00000	675	34.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,023.00000	1,167	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			676.00000	536	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,071.00000	1,227	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			624.00000	495	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,155.00000	1,319	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			558.00000	438	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,071.00000	1,227	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			624.00000	495	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,023.00000	1,167	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			676.00000	536	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			723.00000	812	36.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,176.00000	980	36.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			616.00000	710	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,369.00000	1,179	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			599.00000	691	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,402.00000	1,210	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			552.00000	637	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,504.00000	1,306	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			758.00000	848	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,111.00000	917	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,801.00000	3,065	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			54.00000	33	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,337.00000	1,518	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			439.00000	337	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,641.00000	1,847	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			294.00000	216	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,501.00000	1,697	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			354.00000	265	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,369.00000	1,553	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			421.00000	322	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,570.00000	1,771	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			323.00000	240	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,434.00000	1,624	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			387.00000	293	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,714.00000	1,925	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			267.00000	194	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,063.00000	2,296	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			165.00000	115	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,022.00000	2,253	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			175.00000	122	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,186.00000	2,426	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			139.00000	95	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,186.00000	2,426	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			139.00000	95	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,228.00000	2,470	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			131.00000	88	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,356.00000	2,603	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			108.00000	72	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,313.00000	2,558	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			115.00000	77	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,270.00000	2,514	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			123.00000	83	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,442.00000	2,694	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			95.00000	62	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,228.00000	2,470	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			131.00000	88	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,665.00000	2,924	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			67.00000	43	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,575.00000	2,831	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			78.00000	50	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,486.00000	2,739	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			89.00000	58	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,399.00000	2,648	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			101.00000	67	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,144.00000	2,382	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			147.00000	101	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,982.00000	2,211	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			185.00000	130	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,399.00000	2,648	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			101.00000	67	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,313.00000	2,558	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			115.00000	77	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,982.00000	2,211	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			185.00000	130	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,903.00000	2,128	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			206.00000	146	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,710.00000	2,971	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			63.00000	39	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,620.00000	2,877	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			72.00000	46	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,530.00000	2,785	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.20	Put			83.00000	54	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,103.00000	2,339	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			156.00000	108	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,620.00000	2,877	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			72.00000	46	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,530.00000	2,785	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			83.00000	54	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,103.00000	2,339	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			156.00000	108	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,022.00000	2,253	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			175.00000	122	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,943.00000	2,169	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			195.00000	138	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,665.00000	2,924	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			67.00000	43	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,575.00000	2,831	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			78.00000	50	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,144.00000	2,382	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			147.00000	101	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,442.00000	2,694	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			95.00000	62	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,865.00000	2,086	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			217.00000	155	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,788.00000	2,005	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			241.00000	174	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,714.00000	1,925	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			267.00000	194	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,788.00000	2,005	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			241.00000	174	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,570.00000	1,771	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			323.00000	240	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,434.00000	1,624	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			387.00000	293	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,369.00000	1,553	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			421.00000	322	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,943.00000	2,169	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			195.00000	138	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,641.00000	1,847	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			294.00000	216	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,305.00000	1,484	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			458.00000	353	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,244.00000	1,417	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			497.00000	385	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,184.00000	1,351	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			537.00000	420	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,305.00000	1,484	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			458.00000	353	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,244.00000	1,417	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			497.00000	385	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,127.00000	1,288	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			580.00000	457	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,605.00000	1,809	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			308.00000	228	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,535.00000	1,734	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			338.00000	252	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,467.00000	1,660	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			370.00000	279	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,401.00000	1,588	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			404.00000	307	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,274.00000	1,450	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			477.00000	369	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,214.00000	1,384	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			517.00000	402	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,155.00000	1,319	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			558.00000	438	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,099.00000	1,257	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			602.00000	476	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			920.00000	1,027	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			823.00000	646	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			881.00000	986	34.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			884.00000	705	34.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			775.00000	866	35.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,077.00000	885	35.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			743.00000	829	35.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,145.00000	948	35.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			705.00000	794	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,207.00000	1,013	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,099.00000	1,257	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			602.00000	476	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,044.00000	1,197	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			647.00000	515	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			920.00000	1,027	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			823.00000	646	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			982.00000	1,110	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			735.00000	578	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			941.00000	1,054	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			793.00000	623	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			862.00000	966	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			915.00000	735	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			826.00000	926	35.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.80	Put			978.00000	795	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			791.00000	886	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,044.00000	855	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			826.00000	926	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			978.00000	795	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			686.00000	777	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,239.00000	1,046	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			650.00000	745	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,303.00000	1,114	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			650.00000	745	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,303.00000	1,114	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			583.00000	673	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,436.00000	1,242	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			522.00000	603	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,575.00000	1,372	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			493.00000	571	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,646.00000	1,440	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			466.00000	540	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,719.00000	1,508	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			440.00000	510	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,793.00000	1,579	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			743.00000	829	35.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,145.00000	948	35.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			705.00000	794	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,207.00000	1,013	36.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			668.00000	761	36.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,271.00000	1,080	36.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			633.00000	729	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,336.00000	1,148	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			567.00000	655	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,470.00000	1,274	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			537.00000	620	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,539.00000	1,339	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			507.00000	587	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,610.00000	1,406	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			479.00000	555	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,682.00000	1,474	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			493.00000	571	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,646.00000	1,440	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,127.00000	1,288	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			580.00000	457	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			982.00000	1,110	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			735.00000	578	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			791.00000	886	35.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,044.00000	855	35.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.10	Call		723.00000	812	36.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,176.00000	980	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.15260	10.86260		32.57	223,052.00	20	2,588.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1,051.00000	1,200	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,039.00000	897	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1,070.00000	1,218	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,007.00000	866	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1,109.00000	1,263	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		946.00000	810	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,171.00000	1,343	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		858.00000	740	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		980.00000	1,120	32.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,168.00000	1,017	32.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		1,015.00000	1,160	32.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,102.00000	957	32.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,189.00000	1,371	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		826.00000	718	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,234.00000	1,427	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		771.00000	674	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,315.00000	1,514	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		702.00000	612	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,234.00000	1,427	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		771.00000	674	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,171.00000	1,343	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		858.00000	740	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		877.00000	1,011	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,364.00000	1,208	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		768.00000	907	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,556.00000	1,404	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		751.00000	888	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,589.00000	1,435	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		702.00000	833	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,690.00000	1,531	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		931.00000	1,064	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,269.00000	1,111	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1,051.00000	1,200	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,039.00000	897	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1,129.00000	1,289	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		916.00000	786	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,488.00000	1,700	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		576.00000	498	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		1,776.00000	2,006	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		414.00000	354	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		1,644.00000	1,866	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		481.00000	414	31.39	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	9.90	Call			1,519.00000	1,733	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			556.00000	480	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,709.00000	1,935	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			447.00000	383	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,580.00000	1,799	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			518.00000	446	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,845.00000	2,078	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			382.00000	326	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,172.00000	2,421	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			260.00000	219	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,172.00000	2,421	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			260.00000	219	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,289.00000	2,542	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			226.00000	189	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,328.00000	2,583	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			215.00000	180	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,368.00000	2,624	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			205.00000	171	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,448.00000	2,707	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			186.00000	155	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,408.00000	2,665	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			195.00000	163	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,572.00000	2,834	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	132	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,408.00000	2,665	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			195.00000	163	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,249.00000	2,501	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			237.00000	199	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,740.00000	3,008	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			128.00000	105	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,655.00000	2,921	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			143.00000	118	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,489.00000	2,749	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			176.00000	147	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,097.00000	2,343	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			284.00000	240	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,023.00000	2,265	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			310.00000	263	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,698.00000	2,964	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			135.00000	112	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,613.00000	2,877	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			151.00000	125	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,530.00000	2,792	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			168.00000	139	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,211.00000	2,461	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Put			248.00000	209	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,135.00000	2,382	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			272.00000	229	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,060.00000	2,304	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	251	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,914.00000	3,186	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			101.00000	83	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,827.00000	3,096	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			114.00000	94	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,489.00000	2,749	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			176.00000	147	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,572.00000	2,834	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	132	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,783.00000	3,052	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			121.00000	99	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,613.00000	2,877	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			151.00000	125	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,211.00000	2,461	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			248.00000	209	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,448.00000	2,707	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			186.00000	155	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,368.00000	2,624	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			205.00000	171	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,289.00000	2,542	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			226.00000	189	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,060.00000	2,304	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	251	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,987.00000	2,227	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			324.00000	275	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,915.00000	2,152	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			352.00000	299	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,987.00000	2,227	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			324.00000	275	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,644.00000	1,866	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			481.00000	414	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,709.00000	1,935	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			447.00000	383	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,458.00000	1,668	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			596.00000	516	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,400.00000	1,606	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			637.00000	553	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,343.00000	1,544	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			680.00000	592	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,915.00000	2,152	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			352.00000	299	31.39	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	9.80	Call			1,580.00000	1,799	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			518.00000	446	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,400.00000	1,606	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			637.00000	553	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,287.00000	1,485	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			725.00000	632	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,845.00000	2,078	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			382.00000	326	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,519.00000	1,733	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			556.00000	480	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,743.00000	1,971	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			430.00000	368	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,676.00000	1,901	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			464.00000	398	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,612.00000	1,832	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			499.00000	430	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,549.00000	1,766	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			537.00000	463	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,429.00000	1,637	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			616.00000	534	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,371.00000	1,575	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			658.00000	572	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,260.00000	1,456	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			748.00000	653	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,089.00000	1,237	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			977.00000	834	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			947.00000	1,082	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,235.00000	1,079	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			916.00000	1,046	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,303.00000	1,143	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,287.00000	1,485	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			725.00000	632	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,150.00000	1,316	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			887.00000	763	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,070.00000	1,218	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,007.00000	866	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,033.00000	1,180	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,070.00000	927	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			997.00000	1,140	32.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,135.00000	987	32.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			964.00000	1,101	32.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,201.00000	1,048	32.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,150.00000	1,316	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			887.00000	763	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,033.00000	1,180	31.96	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 12/06/2009 Currency Future	10.90	Put			1,070.00000	927	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			964.00000	1,101	32.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,201.00000	1,048	32.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			896.00000	1,028	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,333.00000	1,176	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			858.00000	994	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,395.00000	1,242	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			821.00000	962	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,458.00000	1,309	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			785.00000	926	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,523.00000	1,374	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			839.00000	978	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,427.00000	1,275	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			803.00000	946	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,491.00000	1,343	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			735.00000	869	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,622.00000	1,467	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			671.00000	798	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,758.00000	1,595	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			641.00000	764	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,828.00000	1,662	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			612.00000	732	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,899.00000	1,729	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			584.00000	700	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,972.00000	1,798	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			718.00000	851	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,656.00000	1,499	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			686.00000	815	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,724.00000	1,563	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			656.00000	781	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,793.00000	1,628	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			626.00000	748	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,864.00000	1,695	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			803.00000	946	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,491.00000	1,343	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			641.00000	764	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,828.00000	1,662	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			947.00000	1,082	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,235.00000	1,079	32.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,371.00000	1,575	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			658.00000	572	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,260.00000	1,456	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			748.00000	653	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,208.00000	1,398	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			795.00000	696	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call		1,129.00000	1,289	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		916.00000	786	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		1,429.00000	1,637	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		616.00000	534	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		1,343.00000	1,544	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		680.00000	592	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		896.00000	1,028	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,333.00000	1,176	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		858.00000	994	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,395.00000	1,242	33.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	1,120	32.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		0.00000	1,017	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.34670	0.00000		0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	166	0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		0.00000	320	0.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.77560	15.77540		45.37	473,268.00	30	3,209.00
£ / R On 12/12/2008 Currency Future	15.80	Call		664.00000	692	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		689.00000	716	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call		795.00000	824	44.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put		520.00000	548	44.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		870.00000	899	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		444.00000	473	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		1,124.00000	1,150	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		298.00000	324	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call		727.00000	756	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put		602.00000	630	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call		625.00000	652	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put		750.00000	776	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call		571.00000	597	46.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put		845.00000	871	46.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		706.00000	734	45.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		630.00000	658	45.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call		554.00000	579	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put		878.00000	904	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		664.00000	692	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		689.00000	716	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call		727.00000	756	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put		602.00000	630	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call		644.00000	672	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put		719.00000	746	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call		537.00000	562	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put		912.00000	937	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call		412.00000	436	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put		1,136.00000	1,160	47.00	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	16.45	Call			428.00000	452	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,103.00000	1,127	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			297.00000	319	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,422.00000	1,444	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			251.00000	271	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,575.00000	1,596	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			152.00000	169	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,027.00000	2,043	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			84.00000	96	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,559.00000	2,571	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			72.00000	83	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,697.00000	2,708	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			93.00000	106	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,468.00000	2,480	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			145.00000	161	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,070.00000	2,086	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			145.00000	161	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,070.00000	2,086	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			98.00000	111	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,423.00000	2,436	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			365.00000	389	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,240.00000	1,263	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			606.00000	633	46.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			781.00000	807	46.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			518.00000	543	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			942.00000	967	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			554.00000	579	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			878.00000	904	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			960.00000	988	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			385.00000	413	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,024.00000	1,051	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			348.00000	376	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			992.00000	1,019	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			366.00000	394	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			930.00000	958	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			404.00000	432	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			844.00000	873	43.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			469.00000	497	43.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,158.00000	1,183	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			283.00000	308	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,228.00000	1,253	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			253.00000	277	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,090.00000	1,116	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			314.00000	341	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,265.00000	1,289	43.61	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	14.75	Put			239.00000	263	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,376.00000	1,399	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			201.00000	223	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,572.00000	1,592	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			147.00000	166	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,492.00000	1,513	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			167.00000	187	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,414.00000	1,436	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			189.00000	211	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,338.00000	1,361	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			213.00000	236	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,193.00000	1,218	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			268.00000	292	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,056.00000	1,083	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			331.00000	358	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,301.00000	1,325	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			226.00000	249	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,024.00000	1,051	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			348.00000	376	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			899.00000	928	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			424.00000	452	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			819.00000	848	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			494.00000	522	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			772.00000	800	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			546.00000	575	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,532.00000	1,552	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			157.00000	177	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,453.00000	1,474	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			178.00000	199	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,376.00000	1,399	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			201.00000	223	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			749.00000	778	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			574.00000	602	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,228.00000	1,253	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			253.00000	277	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			899.00000	928	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			424.00000	452	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,414.00000	1,436	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			189.00000	211	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,338.00000	1,361	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			213.00000	236	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,056.00000	1,083	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			331.00000	358	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			992.00000	1,019	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			366.00000	394	43.61	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	14.90	Call			1,158.00000	1,183	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			283.00000	308	43.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			844.00000	873	43.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			469.00000	497	43.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			588.00000	614	46.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			813.00000	839	46.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			749.00000	778	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			574.00000	602	44.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			625.00000	652	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			750.00000	776	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			480.00000	505	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,005.00000	1,029	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			625.00000	652	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			750.00000	776	45.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			518.00000	543	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			942.00000	967	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			445.00000	469	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,070.00000	1,094	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			445.00000	469	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,070.00000	1,094	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			380.00000	404	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,205.00000	1,228	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			772.00000	800	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			546.00000	575	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			685.00000	713	45.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			660.00000	687	45.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			644.00000	672	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			719.00000	746	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			571.00000	597	46.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			845.00000	871	46.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			499.00000	524	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			973.00000	998	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			462.00000	487	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,037.00000	1,061	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			396.00000	419	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,170.00000	1,194	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			337.00000	360	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,311.00000	1,334	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			310.00000	332	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,385.00000	1,407	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			285.00000	307	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,460.00000	1,481	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			262.00000	283	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,536.00000	1,557	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			132.00000	147	47.00	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	17.80	Put			2,157.00000	2,172	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			120.00000	134	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,244.00000	2,259	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			109.00000	122	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,333.00000	2,347	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			89.00000	101	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,513.00000	2,525	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			80.00000	92	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,605.00000	2,616	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			65.00000	75	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,790.00000	2,800	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			230.00000	249	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,654.00000	1,674	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			210.00000	229	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,735.00000	1,754	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			192.00000	210	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,817.00000	1,835	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			175.00000	193	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,900.00000	1,917	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			160.00000	176	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,984.00000	2,001	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			192.00000	210	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,817.00000	1,835	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			160.00000	176	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,984.00000	2,001	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			120.00000	134	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,244.00000	2,259	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			98.00000	111	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,423.00000	2,436	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			138.00000	154	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,113.00000	2,128	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			126.00000	141	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,200.00000	2,215	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			114.00000	128	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,289.00000	2,303	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			103.00000	117	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,378.00000	2,391	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			76.00000	87	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,651.00000	2,662	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			69.00000	79	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,743.00000	2,754	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			62.00000	72	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,836.00000	2,846	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			89.00000	101	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,513.00000	2,525	47.00	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	18.30	Call			80.00000	92	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,605.00000	2,616	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			72.00000	83	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,697.00000	2,708	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			59.00000	68	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,883.00000	2,893	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			53.00000	62	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,977.00000	2,986	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			47.00000	56	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,072.00000	3,080	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			126.00000	141	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,200.00000	2,215	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			103.00000	117	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,378.00000	2,391	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			76.00000	87	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,651.00000	2,662	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			62.00000	72	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,836.00000	2,846	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			56.00000	65	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,930.00000	2,939	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			220.00000	239	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,694.00000	1,713	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			201.00000	220	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,775.00000	1,794	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			183.00000	201	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,858.00000	1,876	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			167.00000	184	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,942.00000	1,959	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			351.00000	374	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,275.00000	1,298	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			323.00000	346	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,348.00000	1,370	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			297.00000	319	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,422.00000	1,444	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			273.00000	294	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,498.00000	1,519	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			351.00000	374	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,275.00000	1,298	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			323.00000	346	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,348.00000	1,370	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			251.00000	271	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,575.00000	1,596	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			230.00000	249	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,654.00000	1,674	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			210.00000	229	47.00	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	17.30	Put			1,735.00000	1,754	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			396.00000	419	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,170.00000	1,194	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			380.00000	404	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,205.00000	1,228	47.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			685.00000	713	45.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			660.00000	687	45.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.16780		16.17410		33.00	937,732.40	58	7,489.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,176.00000	1,206	33.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,152.00000	1,189	33.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,274.00000	1,305	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,000.00000	1,038	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,359.00000	1,391	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			885.00000	923	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,584.00000	1,614	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			710.00000	746	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,214.00000	1,245	32.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,090.00000	1,128	32.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,121.00000	1,151	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,247.00000	1,283	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,086.00000	1,115	33.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,312.00000	1,348	33.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,214.00000	1,245	32.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,090.00000	1,128	32.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,086.00000	1,115	33.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,312.00000	1,348	33.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,255.00000	1,286	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,031.00000	1,068	32.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,052.00000	1,082	33.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,378.00000	1,414	33.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			917.00000	946	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,593.00000	1,629	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			956.00000	985	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,532.00000	1,567	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			793.00000	821	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,819.00000	1,853	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			697.00000	725	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,023.00000	2,057	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			546.00000	572	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,422.00000	2,454	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			413.00000	437	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,889.00000	2,920	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			385.00000	408	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,011.00000	3,040	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			444.00000	468	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.50	Put			2,769.00000	2,800	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			571.00000	598	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,347.00000	2,380	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			454.00000	479	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,730.00000	2,761	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			880.00000	909	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,656.00000	1,691	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,157.00000	1,188	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,183.00000	1,220	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,195.00000	1,226	32.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,121.00000	1,158	32.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,016.00000	1,045	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,441.00000	1,477	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,234.00000	1,266	32.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,060.00000	1,098	32.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,469.00000	1,499	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			795.00000	831	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,526.00000	1,556	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			752.00000	788	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,644.00000	1,673	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			670.00000	705	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,555.00000	1,584	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			731.00000	767	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,526.00000	1,556	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			752.00000	788	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,497.00000	1,527	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			773.00000	809	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,413.00000	1,444	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			839.00000	876	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,674.00000	1,703	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			650.00000	685	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,737.00000	1,764	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			612.00000	647	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,768.00000	1,796	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			594.00000	628	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,034.00000	2,058	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			459.00000	490	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,965.00000	1,990	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			491.00000	523	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,898.00000	1,924	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			524.00000	556	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,832.00000	1,859	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			558.00000	591	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,705.00000	1,734	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			631.00000	666	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.80	Call			1,898.00000	1,924	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			524.00000	556	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,832.00000	1,859	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			558.00000	591	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,584.00000	1,614	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			710.00000	746	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,313.00000	1,345	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			939.00000	977	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,999.00000	2,024	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			475.00000	506	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,931.00000	1,957	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			507.00000	539	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,865.00000	1,891	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			541.00000	574	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,800.00000	1,827	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			576.00000	609	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,614.00000	1,643	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			690.00000	725	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,313.00000	1,345	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			939.00000	977	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,274.00000	1,305	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,000.00000	1,038	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,737.00000	1,764	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			612.00000	647	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,674.00000	1,703	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			650.00000	685	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,555.00000	1,584	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			731.00000	767	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,441.00000	1,471	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			817.00000	854	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,386.00000	1,417	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			862.00000	899	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,333.00000	1,364	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			909.00000	946	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,294.00000	1,325	32.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			970.00000	1,007	32.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,386.00000	1,417	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			862.00000	899	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,157.00000	1,188	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,183.00000	1,220	33.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,121.00000	1,151	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,247.00000	1,283	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			975.00000	1,004	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,501.00000	1,537	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,234.00000	1,266	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
£ / R On 16/03/2009 Currency Future	16.00	Put			1,060.00000	1,098	32.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,195.00000	1,226	32.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,121.00000	1,158	32.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,016.00000	1,045	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,441.00000	1,477	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			936.00000	965	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,562.00000	1,598	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,139.00000	1,169	33.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,215.00000	1,251	33.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,103.00000	1,133	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,279.00000	1,315	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,069.00000	1,098	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,345.00000	1,381	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,036.00000	1,065	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,412.00000	1,447	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			995.00000	1,024	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,471.00000	1,506	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,274.00000	1,305	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,000.00000	1,038	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			844.00000	873	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,720.00000	1,755	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			810.00000	838	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,786.00000	1,821	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			776.00000	805	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,852.00000	1,887	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			744.00000	772	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,919.00000	1,954	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			522.00000	548	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,497.00000	2,530	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			498.00000	524	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,574.00000	2,606	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			476.00000	501	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,652.00000	2,683	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			433.00000	458	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,809.00000	2,840	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			413.00000	437	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,889.00000	2,920	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			394.00000	418	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,970.00000	3,000	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			376.00000	399	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,052.00000	3,081	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			682.00000	710	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,058.00000	2,092	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			653.00000	680	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,129.00000	2,163	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.75	Call			624.00000	652	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,200.00000	2,234	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			597.00000	624	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,273.00000	2,307	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			653.00000	680	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,129.00000	2,163	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			597.00000	624	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,273.00000	2,307	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			522.00000	548	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,497.00000	2,530	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			476.00000	501	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,652.00000	2,683	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			534.00000	560	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,459.00000	2,492	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			510.00000	536	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,536.00000	2,568	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			487.00000	512	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,613.00000	2,645	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			465.00000	490	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,691.00000	2,722	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			423.00000	447	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,849.00000	2,880	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			404.00000	428	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,929.00000	2,960	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			367.00000	390	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,093.00000	3,122	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			454.00000	479	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,730.00000	2,761	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			376.00000	399	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,052.00000	3,081	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			358.00000	381	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,134.00000	3,163	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			341.00000	363	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,217.00000	3,246	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			325.00000	347	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,301.00000	3,329	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			309.00000	331	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,385.00000	3,413	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			433.00000	458	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,809.00000	2,840	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			358.00000	381	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,134.00000	3,163	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			341.00000	363	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,217.00000	3,246	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			667.00000	695	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Put			2,093.00000	2,127	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			638.00000	666	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,164.00000	2,198	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			611.00000	638	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,237.00000	2,270	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			584.00000	611	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,310.00000	2,343	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			558.00000	585	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,384.00000	2,417	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			827.00000	856	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,753.00000	1,788	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			760.00000	788	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,886.00000	1,920	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			728.00000	756	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,954.00000	1,988	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			936.00000	965	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,562.00000	1,598	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			899.00000	928	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,625.00000	1,660	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			862.00000	891	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,688.00000	1,723	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			827.00000	856	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,753.00000	1,788	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			667.00000	695	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,093.00000	2,127	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,103.00000	1,133	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,279.00000	1,315	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			917.00000	946	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,593.00000	1,629	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			899.00000	928	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,625.00000	1,660	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,333.00000	1,364	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			909.00000	946	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,294.00000	1,325	32.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			970.00000	1,007	32.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,036.00000	1,065	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,412.00000	1,447	33.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,705.00000	1,734	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			631.00000	666	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,413.00000	1,444	31.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			839.00000	876	31.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.49160		16.49410		30.99	32,983.20	2	7.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,454.00000	1,517	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,459.00000	1,526	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,229.00000	2,288	30.30	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	15.00	Put			735.00000	796	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,568.00000	1,632	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,274.00000	1,341	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,658.00000	1,724	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,164.00000	1,232	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,872.00000	1,936	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			978.00000	1,044	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,490.00000	1,554	30.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,396.00000	1,463	30.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,418.00000	1,481	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,524.00000	1,589	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,384.00000	1,446	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,590.00000	1,655	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,509.00000	1,573	30.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,365.00000	1,432	30.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,367.00000	1,429	31.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,623.00000	1,688	31.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,472.00000	1,536	30.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,428.00000	1,494	30.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,548.00000	1,612	30.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,304.00000	1,371	30.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,350.00000	1,412	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,656.00000	1,721	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,218.00000	1,280	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,874.00000	1,938	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,257.00000	1,319	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,813.00000	1,877	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,088.00000	1,149	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,094.00000	2,158	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			986.00000	1,047	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,292.00000	2,355	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			806.00000	864	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,712.00000	2,772	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			654.00000	709	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,160.00000	3,217	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			620.00000	674	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,276.00000	3,332	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			701.00000	757	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,007.00000	3,066	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			820.00000	878	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,675.00000	2,736	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			848.00000	907	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,604.00000	2,665	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			714.00000	770	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,970.00000	3,028	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.25	Call			1,180.00000	1,241	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,936.00000	2,000	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,528.00000	1,593	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,334.00000	1,401	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,790.00000	1,854	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,046.00000	1,113	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,958.00000	2,020	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			913.00000	978	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,844.00000	1,908	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,000.00000	1,067	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,817.00000	1,881	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,023.00000	1,089	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,763.00000	1,827	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,069.00000	1,136	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,016.00000	2,077	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			872.00000	936	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,075.00000	2,136	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			831.00000	894	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,872.00000	1,936	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			978.00000	1,044	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,106.00000	2,166	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			811.00000	874	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,358.00000	2,414	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			663.00000	722	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,293.00000	2,350	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			699.00000	758	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,167.00000	2,226	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			773.00000	834	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,045.00000	2,107	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			851.00000	915	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,987.00000	2,049	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			892.00000	957	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,929.00000	1,992	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			935.00000	1,000	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,358.00000	2,414	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			663.00000	722	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,293.00000	2,350	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			699.00000	758	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,045.00000	2,107	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			851.00000	915	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,987.00000	2,049	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			892.00000	957	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,198.00000	2,257	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			754.00000	815	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	2,196	30.30	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	15.15	Put			792.00000	854	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,900.00000	1,964	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			956.00000	1,022	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,736.00000	1,801	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,092.00000	1,160	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,763.00000	1,827	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,069.00000	1,136	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,710.00000	1,775	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,116.00000	1,183	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,325.00000	2,382	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			681.00000	740	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,261.00000	2,319	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			717.00000	777	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,198.00000	2,257	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			754.00000	815	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	2,196	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			792.00000	854	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,900.00000	1,964	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			956.00000	1,022	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,844.00000	1,908	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,000.00000	1,067	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,607.00000	1,673	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,213.00000	1,282	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,568.00000	1,632	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,274.00000	1,341	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,710.00000	1,775	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,116.00000	1,183	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,607.00000	1,673	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,213.00000	1,282	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,684.00000	1,749	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,139.00000	1,208	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,632.00000	1,698	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,188.00000	1,257	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,490.00000	1,554	30.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,396.00000	1,463	30.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,658.00000	1,724	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,164.00000	1,232	30.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,528.00000	1,593	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,334.00000	1,401	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,418.00000	1,481	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,524.00000	1,589	31.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,350.00000	1,412	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,656.00000	1,721	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,384.00000	1,446	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,590.00000	1,655	31.35	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 12/06/2009 Currency Future	16.90	Call			1,318.00000	1,380	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,724.00000	1,788	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,277.00000	1,339	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,783.00000	1,847	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,318.00000	1,380	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,724.00000	1,788	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,238.00000	1,299	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,844.00000	1,908	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,436.00000	1,499	31.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,491.00000	1,557	31.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,401.00000	1,464	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,557.00000	1,622	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,334.00000	1,396	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,690.00000	1,754	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,298.00000	1,359	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,754.00000	1,818	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,587.00000	1,653	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,243.00000	1,311	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,509.00000	1,573	30.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,365.00000	1,432	30.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,334.00000	1,396	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,690.00000	1,754	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,143.00000	1,204	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,998.00000	2,062	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,106.00000	1,167	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,062.00000	2,126	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,071.00000	1,132	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,127.00000	2,190	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,036.00000	1,097	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,192.00000	2,255	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			792.00000	850	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,748.00000	2,808	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			765.00000	822	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,821.00000	2,881	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			739.00000	796	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,895.00000	2,954	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			689.00000	745	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,045.00000	3,103	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			665.00000	721	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,121.00000	3,179	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			642.00000	697	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,198.00000	3,255	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			970.00000	1,030	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,326.00000	2,389	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			938.00000	998	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Put			2,394.00000	2,457	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			907.00000	967	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,463.00000	2,525	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			877.00000	936	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,533.00000	2,595	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			938.00000	998	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,394.00000	2,457	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			877.00000	936	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,533.00000	2,595	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			792.00000	850	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,748.00000	2,808	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			739.00000	796	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,895.00000	2,954	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			778.00000	836	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,784.00000	2,844	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			752.00000	809	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,858.00000	2,917	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			726.00000	783	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,932.00000	2,991	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			677.00000	733	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,083.00000	3,141	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			631.00000	685	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,237.00000	3,294	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			609.00000	663	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,315.00000	3,371	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			689.00000	745	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,045.00000	3,103	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			642.00000	697	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,198.00000	3,255	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			598.00000	651	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,354.00000	3,410	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			577.00000	630	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,433.00000	3,488	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			557.00000	609	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,513.00000	3,567	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			537.00000	588	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,593.00000	3,647	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			677.00000	733	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,083.00000	3,141	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			587.00000	640	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,393.00000	3,449	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			567.00000	619	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,473.00000	3,527	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,124.00000	1,186	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,030.00000	2,094	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Call		1,053.00000	1,114	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		2,159.00000	2,223	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		1,019.00000	1,080	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		2,225.00000	2,288	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		954.00000	1,014	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		2,360.00000	2,422	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		923.00000	982	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		2,429.00000	2,491	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		892.00000	952	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		2,498.00000	2,560	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		862.00000	921	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		2,568.00000	2,630	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		1,238.00000	1,299	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		1,844.00000	1,908	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		1,199.00000	1,260	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		1,905.00000	1,969	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		1,161.00000	1,223	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		1,967.00000	2,031	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		1,124.00000	1,186	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		2,030.00000	2,094	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		954.00000	1,014	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		2,360.00000	2,422	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		1,401.00000	1,464	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,557.00000	1,622	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		1,218.00000	1,280	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,874.00000	1,938	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,257.00000	1,319	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,813.00000	1,877	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		1,143.00000	1,204	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		1,998.00000	2,062	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		1,071.00000	1,132	31.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,127.00000	2,190	31.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.35480	13.24840		39.61	0.00	0	34,571.00
€ / R On 12/12/2008 Currency Future	13.25	Call		514.00000	564	39.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put		516.00000	459	39.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		604.00000	661	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		406.00000	356	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call		680.00000	743	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put		332.00000	288	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		707.00000	772	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		309.00000	267	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call		535.00000	587	38.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put		487.00000	432	38.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call		580.00000	635	38.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.10	Put			432.00000	381	38.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			604.00000	661	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			406.00000	356	38.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			629.00000	687	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			380.00000	333	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			765.00000	833	36.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			266.00000	228	36.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			825.00000	897	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			227.00000	193	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			794.00000	865	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			246.00000	210	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			736.00000	802	37.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			287.00000	247	37.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			423.00000	463	40.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			675.00000	608	40.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			336.00000	367	42.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			888.00000	812	42.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			248.00000	271	44.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,200.00000	1,116	44.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			191.00000	207	46.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,493.00000	1,402	46.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,793.00000	1,901	42.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			45.00000	46	42.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			258.00000	282	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,160.00000	1,077	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			377.00000	412	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			779.00000	707	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			268.00000	292	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,120.00000	1,038	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			998.00000	1,088	36.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			149.00000	133	36.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			857.00000	931	36.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			209.00000	176	36.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,120.00000	1,215	37.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			122.00000	110	37.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,467.00000	1,569	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			69.00000	65	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,422.00000	1,524	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			74.00000	69	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,512.00000	1,615	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			64.00000	60	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,422.00000	1,524	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			74.00000	69	39.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,247.00000	1,345	38.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			99.00000	90	38.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.05	Call			1,290.00000	1,389	38.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			92.00000	84	38.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,204.00000	1,301	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			106.00000	96	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,603.00000	1,709	40.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			55.00000	54	40.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,558.00000	1,661	40.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			59.00000	56	40.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,649.00000	1,757	41.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			51.00000	52	41.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,745.00000	1,853	42.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			47.00000	48	42.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,987.00000	2,094	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			38.00000	40	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,890.00000	1,997	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			42.00000	43	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,697.00000	1,805	41.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			49.00000	50	41.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,334.00000	1,434	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			86.00000	79	38.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,938.00000	2,046	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			40.00000	41	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,842.00000	1,949	43.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			43.00000	44	43.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,467.00000	1,569	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			69.00000	65	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,378.00000	1,479	39.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			80.00000	74	39.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,162.00000	1,258	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			114.00000	103	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,079.00000	1,172	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			130.00000	117	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,038.00000	1,130	36.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			139.00000	125	36.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			958.00000	1,047	36.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			159.00000	142	36.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,987.00000	2,094	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			38.00000	40	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,890.00000	1,997	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			42.00000	43	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,512.00000	1,615	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			64.00000	60	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,038.00000	1,130	36.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			139.00000	125	36.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			890.00000	966	35.83	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	12.55	Put			191.00000	161	35.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,079.00000	1,172	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			130.00000	117	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			923.00000	1,006	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			175.00000	151	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,697.00000	1,805	41.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			49.00000	50	41.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,247.00000	1,345	38.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			99.00000	90	38.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			998.00000	1,088	36.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			149.00000	133	36.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			857.00000	931	36.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			209.00000	176	36.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			890.00000	966	35.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			191.00000	161	35.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			654.00000	715	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			356.00000	310	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			557.00000	611	38.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			459.00000	406	38.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			736.00000	802	37.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			287.00000	247	37.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			494.00000	542	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			546.00000	487	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			457.00000	500	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			609.00000	546	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			363.00000	396	41.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			815.00000	742	41.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			312.00000	340	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			963.00000	885	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			289.00000	315	43.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,041.00000	960	43.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			230.00000	251	45.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,282.00000	1,196	45.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			214.00000	232	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,365.00000	1,277	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			198.00000	215	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,450.00000	1,360	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			476.00000	520	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			577.00000	515	39.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			440.00000	481	40.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			642.00000	576	40.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			407.00000	445	40.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			709.00000	641	40.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			349.00000	381	41.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			851.00000	777	41.98	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 12/12/2008 Currency Future	13.85	Call			324.00000	353	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			925.00000	848	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			300.00000	327	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,002.00000	923	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			279.00000	304	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,080.00000	999	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			392.00000	428	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			743.00000	674	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			336.00000	367	42.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			888.00000	812	42.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			268.00000	292	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,120.00000	1,038	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			239.00000	261	44.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,241.00000	1,156	44.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			222.00000	241	45.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,323.00000	1,236	45.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			206.00000	223	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,407.00000	1,319	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,938.00000	2,046	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			40.00000	41	44.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			103.00000	110	49.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,205.00000	2,105	49.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			49.00000	56	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,950.00000	2,851	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			20.00000	25	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,722.00000	3,620	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			8.00000	10	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,509.00000	4,405	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			107.00000	115	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,159.00000	2,060	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			52.00000	58	51.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,903.00000	2,803	51.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			21.00000	27	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,673.00000	3,572	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			8.00000	10	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,460.00000	4,356	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,279.00000	2,386	48.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			31.00000	32	48.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			457.00000	500	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			609.00000	546	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			136.00000	148	48.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,888.00000	1,793	48.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			70.00000	76	51.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,622.00000	2,521	51.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			30.00000	37	52.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.60	Put			3,382.00000	3,282	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			12.00000	15	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,163.00000	4,060	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,670.00000	2,776	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			21.00000	22	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			184.00000	199	46.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,536.00000	1,445	46.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			99.00000	106	49.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,251.00000	2,151	49.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			46.00000	53	51.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,998.00000	2,898	51.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			19.00000	24	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,771.00000	3,669	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,964.00000	3,071	54.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			16.00000	16	54.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,181.00000	2,289	47.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			33.00000	34	47.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			230.00000	251	45.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,282.00000	1,196	45.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			126.00000	136	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,977.00000	1,881	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			63.00000	69	51.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,715.00000	2,614	51.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			27.00000	33	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,478.00000	3,378	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,406.00000	3,512	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			8.00000	7	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,621.00000	2,727	51.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			22.00000	23	51.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			324.00000	353	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			925.00000	848	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			177.00000	192	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,579.00000	1,487	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			95.00000	101	50.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,297.00000	2,197	50.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			44.00000	51	52.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,046.00000	2,946	52.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,653.00000	3,759	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			5.00000	4	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,866.00000	2,972	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			17.00000	18	53.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,084.00000	2,191	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			36.00000	37	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			116.00000	125	49.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,068.00000	1,970	49.22	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	16.00	Call			57.00000	63	51.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,809.00000	2,709	51.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,752.00000	3,858	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			4.00000	3	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,964.00000	3,071	54.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			16.00000	16	54.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			63.00000	69	51.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,715.00000	2,614	51.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,702.00000	3,809	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			4.00000	4	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,915.00000	3,022	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			17.00000	17	54.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,133.00000	2,240	46.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			34.00000	35	46.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			121.00000	130	49.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,022.00000	1,925	49.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			60.00000	66	51.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,762.00000	2,662	51.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,802.00000	3,908	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			3.00000	3	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			3,013.00000	3,120	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			15.00000	15	55.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,230.00000	2,338	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			32.00000	33	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			131.00000	142	48.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,932.00000	1,837	48.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			67.00000	72	51.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,668.00000	2,568	51.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,456.00000	3,561	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			7.00000	7	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,670.00000	2,776	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			21.00000	22	52.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			184.00000	199	46.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,536.00000	1,445	46.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,357.00000	3,463	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			9.00000	8	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,572.00000	2,679	51.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			24.00000	24	51.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			171.00000	185	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,623.00000	1,530	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			92.00000	97	50.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,343.00000	2,242	50.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			42.00000	49	52.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,093.00000	2,994	52.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,259.00000	3,365	56.05	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 12/12/2008 Currency Future	10.00	Put		11.00000	10	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call		2,474.00000	2,581	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put		26.00000	26	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call		159.00000	172	47.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put		1,711.00000	1,617	47.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call		85.00000	90	50.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put		2,436.00000	2,335	50.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call		38.00000	45	52.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put		3,189.00000	3,090	52.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call		3,554.00000	3,660	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put		6.00000	5	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call		2,768.00000	2,874	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put		19.00000	20	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call		3,211.00000	3,316	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put		12.00000	11	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call		2,426.00000	2,532	50.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put		27.00000	28	50.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call		154.00000	166	47.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put		1,755.00000	1,661	47.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call		82.00000	86	50.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put		2,483.00000	2,381	50.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call		36.00000	43	52.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put		3,237.00000	3,138	52.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call		0.00000	3,219	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put		0.00000	14	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call		0.00000	2,435	49.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put		0.00000	31	49.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call		0.00000	154	48.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put		0.00000	1,749	48.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call		0.00000	79	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put		0.00000	2,474	50.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call		0.00000	39	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put		0.00000	3,234	52.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.66810	13.55960		34.16	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.55	Call		927.00000	1,095	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		918.00000	977	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		983.00000	1,155	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		824.00000	887	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		1,065.00000	1,242	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		706.00000	773	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		1,109.00000	1,287	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		650.00000	719	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		945.00000	1,114	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		886.00000	946	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		1,003.00000	1,176	33.26	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	13.35	Put			793.00000	858	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,023.00000	1,197	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			764.00000	829	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,132.00000	1,311	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			622.00000	693	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,204.00000	1,385	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			544.00000	617	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,179.00000	1,360	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			570.00000	642	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			839.00000	1,001	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,080.00000	1,132	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			733.00000	882	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,324.00000	1,364	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			632.00000	767	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,623.00000	1,649	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			559.00000	682	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,899.00000	1,914	37.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			656.00000	794	36.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,546.00000	1,576	36.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			762.00000	914	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,252.00000	1,296	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			776.00000	931	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,217.00000	1,263	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			668.00000	808	36.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,508.00000	1,540	36.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,630.00000	1,810	30.67	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			271.00000	342	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,044.00000	1,219	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			734.00000	801	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,310.00000	1,496	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			450.00000	528	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,229.00000	1,411	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			519.00000	593	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,431.00000	1,616	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			372.00000	448	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,701.00000	1,879	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			241.00000	311	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,701.00000	1,879	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			241.00000	311	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,737.00000	1,914	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			228.00000	296	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,665.00000	1,844	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			256.00000	326	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,528.00000	1,711	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			319.00000	393	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Call			1,562.00000	1,743	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			302.00000	375	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,463.00000	1,647	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			354.00000	429	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,850.00000	2,022	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			191.00000	254	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,596.00000	1,777	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			286.00000	359	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,774.00000	1,950	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			214.00000	281	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,180.00000	2,331	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			121.00000	163	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,096.00000	2,251	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			136.00000	183	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,012.00000	2,173	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			153.00000	205	29.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,931.00000	2,097	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			171.00000	229	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,562.00000	1,743	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			302.00000	375	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,138.00000	2,291	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			128.00000	173	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,054.00000	2,212	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			144.00000	194	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,971.00000	2,135	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			162.00000	217	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,890.00000	2,059	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			181.00000	241	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,811.00000	1,986	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			201.00000	268	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,737.00000	1,914	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			228.00000	296	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,931.00000	2,097	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			171.00000	229	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,496.00000	1,679	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			336.00000	411	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,665.00000	1,844	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			256.00000	326	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,400.00000	1,585	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			391.00000	467	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,339.00000	1,525	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			430.00000	507	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,400.00000	1,585	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			391.00000	467	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,339.00000	1,525	31.43	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	12.65	Put			430.00000	507	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,281.00000	1,467	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			471.00000	549	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,369.00000	1,555	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			410.00000	487	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,054.00000	2,212	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			144.00000	194	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,890.00000	2,059	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			181.00000	241	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,528.00000	1,711	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			319.00000	393	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,369.00000	1,555	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			410.00000	487	31.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,254.00000	1,439	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			495.00000	570	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			909.00000	1,076	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			949.00000	1,007	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			823.00000	983	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,113.00000	1,164	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			747.00000	898	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,288.00000	1,330	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,155.00000	1,335	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			596.00000	667	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			909.00000	1,076	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			949.00000	1,007	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,254.00000	1,439	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			495.00000	570	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			873.00000	1,038	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,014.00000	1,070	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			693.00000	837	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,433.00000	1,469	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			927.00000	1,095	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			918.00000	977	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			733.00000	882	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,324.00000	1,364	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,223.00000	2,372	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			113.00000	153	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			540.00000	660	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,980.00000	1,992	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			441.00000	545	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,482.00000	2,476	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			363.00000	453	40.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,004.00000	2,985	40.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			299.00000	377	41.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,539.00000	3,509	41.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			1,229.00000	1,411	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			519.00000	593	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			964.00000	1,135	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			855.00000	916	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			610.00000	742	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,700.00000	1,724	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			496.00000	609	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,186.00000	2,191	38.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			407.00000	504	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,698.00000	2,686	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			335.00000	419	41.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,226.00000	3,201	41.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			427.00000	528	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,568.00000	2,560	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			330.00000	413	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,271.00000	3,245	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			235.00000	306	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,975.00000	3,938	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			158.00000	215	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,699.00000	4,647	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,310.00000	2,454	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			100.00000	136	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			856.00000	1,019	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,046.00000	1,101	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			479.00000	589	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,270.00000	2,271	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			369.00000	460	40.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,960.00000	2,942	40.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			278.00000	356	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,668.00000	3,638	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			189.00000	251	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,379.00000	4,333	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,680.00000	2,814	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			71.00000	96	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			549.00000	671	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,940.00000	1,953	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			420.00000	520	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,611.00000	2,602	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			325.00000	407	41.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,315.00000	3,288	41.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			229.00000	300	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,020.00000	3,982	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,021.00000	3,143	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			61.00000	75	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,266.00000	2,412	29.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.40	Put			107.00000	144	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			621.00000	754	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,661.00000	1,686	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			471.00000	580	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,312.00000	2,312	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			272.00000	349	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,712.00000	3,680	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,452.00000	3,564	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			42.00000	45	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,689.00000	3,800	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			29.00000	32	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,923.00000	3,048	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			64.00000	80	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			807.00000	965	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,148.00000	1,197	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			599.00000	729	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,740.00000	1,761	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			456.00000	562	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,396.00000	2,394	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			352.00000	439	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,092.00000	3,071	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,785.00000	3,896	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			25.00000	28	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,021.00000	3,143	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			61.00000	75	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			621.00000	754	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,661.00000	1,686	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,737.00000	3,848	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			27.00000	30	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,972.00000	3,096	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			63.00000	78	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			823.00000	983	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,113.00000	1,164	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			464.00000	571	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,354.00000	2,353	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			358.00000	446	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,048.00000	3,028	40.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,881.00000	3,992	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			22.00000	24	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,119.00000	3,238	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			59.00000	69	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,353.00000	2,495	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			94.00000	127	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			644.00000	781	36.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,584.00000	1,612	36.35	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 16/03/2009 Currency Future	15.30	Call			488.00000	599	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,228.00000	2,231	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			376.00000	467	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,916.00000	2,899	40.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,499.00000	3,611	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			39.00000	43	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,729.00000	2,861	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			69.00000	93	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			747.00000	898	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,288.00000	1,330	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,405.00000	3,517	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			45.00000	49	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,632.00000	2,768	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			72.00000	100	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			719.00000	867	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,360.00000	1,399	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			414.00000	512	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,654.00000	2,644	39.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			320.00000	400	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,360.00000	3,332	41.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,312.00000	3,423	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			52.00000	55	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,535.00000	2,675	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			75.00000	107	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			693.00000	837	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,433.00000	1,469	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			522.00000	639	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,063.00000	2,071	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			401.00000	497	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,741.00000	2,729	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			310.00000	389	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,451.00000	3,420	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,594.00000	3,705	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			34.00000	37	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,826.00000	2,955	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			67.00000	86	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,496.00000	1,679	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			336.00000	411	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			578.00000	705	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,819.00000	1,837	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			341.00000	426	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,181.00000	3,158	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,265.00000	3,377	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			56.00000	59	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,487.00000	2,629	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.15	Put			77.00000	111	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			680.00000	822	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,471.00000	1,504	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			514.00000	629	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,104.00000	2,110	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			395.00000	489	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,785.00000	2,771	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			306.00000	383	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,496.00000	3,465	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			0.00000	3,285	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	67	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			0.00000	2,537	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	119	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			0.00000	1,057	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			0.00000	1,039	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	475	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			0.00000	2,857	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	372	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			0.00000	3,554	42.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.94340		13.83170		30.92	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,151.00000	1,318	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,169.00000	1,225	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,226.00000	1,398	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,044.00000	1,105	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,284.00000	1,464	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			953.00000	1,021	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,329.00000	1,516	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			897.00000	973	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,169.00000	1,338	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,137.00000	1,194	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,246.00000	1,418	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,014.00000	1,075	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,329.00000	1,516	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			897.00000	973	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,266.00000	1,439	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			985.00000	1,045	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,382.00000	1,569	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			850.00000	926	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,464.00000	1,651	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			782.00000	858	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,382.00000	1,569	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			850.00000	926	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,409.00000	1,596	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			827.00000	903	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,355.00000	1,542	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.35	Put			873.00000	949	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,246.00000	1,418	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,014.00000	1,075	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,065.00000	1,226	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,334.00000	1,382	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			921.00000	1,082	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,590.00000	1,639	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			782.00000	936	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,850.00000	1,892	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			689.00000	837	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,057.00000	2,093	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			849.00000	1,007	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,717.00000	1,763	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			998.00000	1,158	31.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,466.00000	1,515	31.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,033.00000	1,191	31.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,402.00000	1,448	31.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			867.00000	1,025	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,685.00000	1,732	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,608.00000	1,795	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			676.00000	752	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,492.00000	1,680	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			760.00000	836	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,699.00000	1,886	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			617.00000	692	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,992.00000	2,175	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			460.00000	531	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,958.00000	2,141	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			476.00000	548	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,026.00000	2,208	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			445.00000	515	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,958.00000	2,141	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			476.00000	548	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,826.00000	2,011	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			544.00000	617	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,858.00000	2,043	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			527.00000	599	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,762.00000	1,947	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			580.00000	654	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,167.00000	2,346	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			386.00000	453	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,891.00000	2,075	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			509.00000	582	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,061.00000	2,242	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			429.00000	499	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			2,132.00000	2,311	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			400.00000	468	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,096.00000	2,277	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			414.00000	483	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,427.00000	2,601	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			295.00000	357	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,351.00000	2,526	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			320.00000	383	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,277.00000	2,453	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			345.00000	410	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,203.00000	2,382	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			372.00000	438	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,924.00000	2,108	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			493.00000	565	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,389.00000	2,563	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			307.00000	370	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,314.00000	2,490	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			332.00000	396	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,240.00000	2,418	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			358.00000	424	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,826.00000	2,011	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			544.00000	617	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,132.00000	2,311	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			400.00000	468	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,793.00000	1,979	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			562.00000	636	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,730.00000	1,916	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			599.00000	673	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,167.00000	2,346	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			386.00000	453	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,096.00000	2,277	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			414.00000	483	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,638.00000	1,825	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			656.00000	732	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,466.00000	2,638	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			284.00000	345	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,314.00000	2,490	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			332.00000	396	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,762.00000	1,947	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			580.00000	654	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,578.00000	1,766	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			697.00000	772	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,520.00000	1,708	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			739.00000	815	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,638.00000	1,825	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Put			656.00000	732	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,793.00000	1,979	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			562.00000	636	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,668.00000	1,855	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			637.00000	712	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,992.00000	2,175	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			460.00000	531	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,924.00000	2,108	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			493.00000	565	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,668.00000	1,855	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			637.00000	712	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,608.00000	1,795	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			676.00000	752	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,549.00000	1,737	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			718.00000	793	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,520.00000	1,708	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			739.00000	815	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,303.00000	1,490	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			921.00000	996	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,266.00000	1,439	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			985.00000	1,045	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,188.00000	1,357	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,106.00000	1,164	30.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,436.00000	1,624	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			804.00000	880	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,207.00000	1,378	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,075.00000	1,134	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,133.00000	1,299	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,201.00000	1,255	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,018.00000	1,174	31.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,436.00000	1,481	31.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			978.00000	1,142	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,497.00000	1,548	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			940.00000	1,102	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,558.00000	1,608	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			903.00000	1,063	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,621.00000	1,670	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			832.00000	989	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,750.00000	1,795	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			798.00000	953	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,816.00000	1,860	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			766.00000	919	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,884.00000	1,925	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			734.00000	885	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,952.00000	1,992	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.00	Call			1,098.00000	1,262	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,267.00000	1,318	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			959.00000	1,122	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,527.00000	1,578	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			885.00000	1,044	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,653.00000	1,701	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			998.00000	1,158	31.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,466.00000	1,515	31.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			959.00000	1,122	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,527.00000	1,578	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			885.00000	1,044	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,653.00000	1,701	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			815.00000	971	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,783.00000	1,827	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			750.00000	902	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,918.00000	1,958	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			719.00000	869	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,987.00000	2,025	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			660.00000	806	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,128.00000	2,162	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			632.00000	776	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,200.00000	2,232	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			605.00000	747	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,274.00000	2,303	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			579.00000	718	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,348.00000	2,375	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			815.00000	971	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,783.00000	1,827	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			782.00000	936	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,850.00000	1,892	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			660.00000	806	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,128.00000	2,162	31.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,065.00000	1,226	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,334.00000	1,382	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,169.00000	1,338	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,137.00000	1,194	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,115.00000	1,280	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,234.00000	1,287	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,082.00000	1,243	31.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,300.00000	1,350	31.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,492.00000	1,680	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			760.00000	836	30.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,133.00000	1,299	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,201.00000	1,255	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,082.00000	1,243	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.05	Put			1,300.00000	1,350	31.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,049.00000	1,208	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,367.00000	1,415	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	1,398	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			0.00000	1,105	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	1,208	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			0.00000	1,415	31.32	0.00	0	0.00
ALBI On 05/02/2009 Index Future				287.15700	284.52300		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future				295.27000	292.55800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				300.36200	298.08700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future				120.79000	120.04500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future				124.20300	123.43500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				127.55700	126.76700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi				288.95500	286.42500		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi				297.12000	294.51400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				305.14400	302.46500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future				342.50400	344.19100		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future				352.33600	354.06500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				9.87000	10.16300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.71400	8.97000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap				7.97800	8.22100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.94100	9.18800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.59600	8.85300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.63900	8.90000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.51300	8.78300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar				12.27500	12.27500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra				11.13300	11.41300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra				9.73600	10.13700		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 06/08/2009 jFra			8.77800		9.19100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			8.26000		8.62800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.82800		9.19100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.42200		8.78700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.20700		8.55200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.40900		8.69700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.23300		8.51500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.14100		8.40700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.19500		8.46900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.07200		8.34500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.99600		8.26100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80300		11.80400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.93300		11.93700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.13900		12.14300		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.05400		12.05700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			12.11000		12.11900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			12.10900		12.12500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.97000		11.98600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.90700		11.92900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			277.34700		274.29800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			285.18400		282.04500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			292.88600		289.65900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.32000		8.52200		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,222.00000	2,502	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			56.00000	35	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.74200		7.98600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,392.00000	2,602	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			805.00000	704	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.96400		7.27100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,653.00000	3,874	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,124.00000	1,025	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,823.00000	4,049	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,044.00000	950	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.31500		8.50200		8.80	15,768,848.40	120	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,874.00000	3,566	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,460.00000	1,072	8.75	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	8.25	Call			1,442.00000	1,902	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,900.00000	2,280	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,368.00000	9,393	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			138.00000	84	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,831.00000	5,710	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			629.00000	428	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,953.00000	6,898	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			389.00000	254	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.16700		8.36400		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,029.00000	5,818	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,532.00000	1,210	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.02300		8.23100		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,841.00000	6,830	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			447.00000	296	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.15900		8.31100		0.00	0.00	0	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call			9,364.00000	10,991	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.06300		8.21900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			7,949.00000	9,598	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			43.00000	14	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.97500		8.13500		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,822.00000	10,501	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			83.00000	35	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.12700		12.09200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			929.00000	922	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			998.00000	992	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.40100		11.48500		0.55	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			92.00000	99	0.55	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			236.00000	218	0.55	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.39700		8.60400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			3,005.00000	3,880	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			119.00000	47	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.21700		8.43500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,824.00000	4,675	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			287.00000	165	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.04200		8.27300		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,491.00000	5,355	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			382.00000	243	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.34600		8.53100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			4,186.00000	5,269	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	9.25	Put			32.00000	9	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.21100		8.40200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,705.00000	4,704	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			267.00000	135	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.08000		8.28000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,637.00000	6,718	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			200.00000	110	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.35700		8.54000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			4,442.00000	5,612	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			18.00000	4	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.23600		8.42600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,821.00000	4,914	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			246.00000	116	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.12200		8.32000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,815.00000	7,003	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			150.00000	75	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.39500		8.59200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,631.00000	3,318	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			141.00000	66	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.19500		8.40500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,697.00000	3,311	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			512.00000	340	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.99500		8.21900		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,030.00000	4,710	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			414.00000	285	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.33400		8.50700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			4,750.00000	5,897	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			8.00000	1	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.22400		8.40300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,996.00000	5,091	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			170.00000	75	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.12100		8.30600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,026.00000	7,197	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			98.00000	46	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.29400		8.46900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			2,090.00000	3,159	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			197.00000	58	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.18300		8.36400		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,904.00000	3,978	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			316.00000	141	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 06/08/2009 Bond Future			8.12200	8.30700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,194.00000	7,421	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		77.00000	33	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.77400	7.92500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		9,183.00000	10,625	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.69300	7.84700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,910.00000	11,399	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.61900	7.77500		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		8,617.00000	10,139	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		6.00000	2	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			285.24300	282.73300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.30300	290.71900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			301.22400	298.56700		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.61520	6.77180		43.98	6,615.20	1	5,463.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		288.00000	235	45.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		266.00000	370	45.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		309.00000	253	45.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		237.00000	338	45.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		332.00000	272	44.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		210.00000	307	44.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		248.00000	204	46.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		326.00000	439	46.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		231.00000	190	47.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		359.00000	475	47.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		267.00000	219	46.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		295.00000	404	46.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		332.00000	272	44.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		210.00000	307	44.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call		81.00000	62	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put		810.00000	947	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call		66.00000	50	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put		894.00000	1,035	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call		110.00000	85	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put		689.00000	820	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		147.00000	114	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		576.00000	699	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		186.00000	151	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		464.00000	586	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		215.00000	177	47.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.95	Put			393.00000	512	47.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			384.00000	314	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			162.00000	248	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			512.00000	417	41.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			90.00000	151	41.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			588.00000	480	40.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			66.00000	114	40.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			669.00000	551	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			48.00000	86	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			444.00000	361	42.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			122.00000	196	42.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			628.00000	514	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			56.00000	99	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			444.00000	361	42.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			122.00000	196	42.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			267.00000	219	46.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			295.00000	404	46.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			384.00000	314	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			162.00000	248	43.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			357.00000	292	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			185.00000	277	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			549.00000	447	41.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			77.00000	132	41.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			477.00000	388	41.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			105.00000	173	41.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			413.00000	337	42.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			141.00000	221	42.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			231.00000	190	47.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			359.00000	475	47.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			200.00000	165	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			428.00000	550	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			186.00000	151	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			464.00000	586	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			162.00000	126	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			540.00000	660	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			134.00000	104	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			612.00000	738	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			215.00000	177	47.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			393.00000	512	47.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			162.00000	126	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			540.00000	660	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			477.00000	388	41.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			105.00000	173	41.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			173.00000	138	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			502.00000	623	48.32	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	6.10	Call			712.00000	589	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			40.00000	74	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			799.00000	669	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			28.00000	54	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			549.00000	447	41.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			77.00000	132	41.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			984.00000	842	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			12.00000	27	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			890.00000	754	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			19.00000	39	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,031.00000	887	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			10.00000	22	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			937.00000	797	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			15.00000	32	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			845.00000	711	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			23.00000	46	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			755.00000	629	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			33.00000	63	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			669.00000	551	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			48.00000	86	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			755.00000	629	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			33.00000	63	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			845.00000	711	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			23.00000	46	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			90.00000	69	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			769.00000	904	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			73.00000	56	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			852.00000	991	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			90.00000	69	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			769.00000	904	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			73.00000	56	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			852.00000	991	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			59.00000	45	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			937.00000	1,080	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			47.00000	36	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,026.00000	1,171	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			147.00000	114	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			576.00000	699	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			122.00000	94	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			650.00000	779	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			100.00000	77	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			728.00000	861	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			53.00000	40	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			981.00000	1,125	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			42.00000	32	48.32	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	7.80	Put			1,071.00000	1,217	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			34.00000	25	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,162.00000	1,310	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			26.00000	20	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,255.00000	1,405	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			100.00000	77	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			728.00000	861	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			53.00000	40	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			981.00000	1,125	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			34.00000	25	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,162.00000	1,310	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			122.00000	94	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			650.00000	779	48.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			0.00000	514	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			0.00000	99	40.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			0.00000	253	45.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			0.00000	338	45.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.75090		6.91440		31.46	0.00	0	1,836.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			476.00000	425	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			462.00000	575	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			495.00000	442	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			431.00000	541	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			515.00000	459	31.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			400.00000	508	31.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			515.00000	459	31.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			400.00000	508	31.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			458.00000	410	32.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			494.00000	609	32.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			441.00000	395	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			526.00000	644	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			458.00000	410	32.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			494.00000	609	32.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			476.00000	425	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			462.00000	575	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			534.00000	477	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			369.00000	477	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			424.00000	381	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			560.00000	680	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			247.00000	212	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			982.00000	1,111	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			210.00000	181	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,095.00000	1,230	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			288.00000	249	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			874.00000	998	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			353.00000	305	33.97	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			739.00000	854	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			394.00000	354	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			629.00000	753	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			409.00000	367	33.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			594.00000	716	33.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			554.00000	497	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			340.00000	446	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			682.00000	600	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			218.00000	299	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			749.00000	651	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			185.00000	250	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			819.00000	714	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			155.00000	214	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			624.00000	556	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			260.00000	355	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			784.00000	682	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			169.00000	231	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			624.00000	556	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			260.00000	355	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			554.00000	497	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			340.00000	446	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			599.00000	536	30.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			285.00000	385	30.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			576.00000	517	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			312.00000	416	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			715.00000	625	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			201.00000	274	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			651.00000	578	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			236.00000	327	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			682.00000	600	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			218.00000	299	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			424.00000	381	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			560.00000	680	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			855.00000	748	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			141.00000	197	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			715.00000	625	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			201.00000	274	28.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			394.00000	354	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			629.00000	753	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			379.00000	337	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			665.00000	786	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			353.00000	305	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			739.00000	854	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			319.00000	276	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	925	33.97	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			366.00000	321	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			701.00000	820	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			336.00000	290	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			771.00000	889	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			576.00000	517	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			312.00000	416	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			931.00000	817	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			116.00000	166	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			855.00000	748	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			141.00000	197	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,091.00000	965	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			77.00000	114	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,009.00000	889	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			95.00000	138	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,050.00000	927	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			85.00000	126	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			970.00000	853	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			105.00000	152	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			893.00000	782	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			128.00000	181	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			893.00000	782	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			128.00000	181	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			379.00000	337	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			665.00000	786	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			319.00000	276	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	925	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			304.00000	262	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			839.00000	961	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			274.00000	236	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			909.00000	1,035	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			260.00000	224	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			945.00000	1,073	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			234.00000	201	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,019.00000	1,150	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			188.00000	162	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,174.00000	1,311	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			188.00000	162	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,174.00000	1,311	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			168.00000	145	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,254.00000	1,394	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			150.00000	129	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,336.00000	1,478	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			134.00000	115	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,419.00000	1,564	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			222.00000	191	33.97	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			1,057.00000	1,190	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			199.00000	171	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,134.00000	1,270	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			178.00000	153	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,213.00000	1,352	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			159.00000	137	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,295.00000	1,436	33.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.86520		7.02940		29.46	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			578.00000	542	30.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			599.00000	726	30.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			615.00000	574	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			535.00000	659	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			634.00000	591	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	626	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			615.00000	574	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			535.00000	659	29.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			561.00000	526	30.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			632.00000	761	30.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			545.00000	512	30.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			665.00000	797	30.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			578.00000	542	30.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			599.00000	726	30.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			596.00000	557	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			567.00000	692	30.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			651.00000	609	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			472.00000	594	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			545.00000	512	30.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			665.00000	797	30.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			343.00000	316	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,113.00000	1,250	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			316.00000	291	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,186.00000	1,326	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			403.00000	370	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			974.00000	1,105	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			472.00000	432	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			843.00000	967	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			514.00000	484	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			734.00000	869	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			529.00000	498	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			699.00000	833	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			669.00000	628	29.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			440.00000	562	29.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			785.00000	724	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			305.00000	408	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			847.00000	768	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put			268.00000	352	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			880.00000	797	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			251.00000	332	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			731.00000	685	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			352.00000	470	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			880.00000	797	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			251.00000	332	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			731.00000	685	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			352.00000	470	28.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			651.00000	609	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			472.00000	594	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			709.00000	665	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			380.00000	500	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			816.00000	745	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			286.00000	380	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			755.00000	704	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			325.00000	439	28.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			634.00000	591	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	626	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			947.00000	858	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			218.00000	293	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			709.00000	665	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			380.00000	500	28.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			529.00000	498	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			699.00000	833	31.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			499.00000	466	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			770.00000	901	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			472.00000	432	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			843.00000	967	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			436.00000	400	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			907.00000	1,035	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			689.00000	647	28.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			409.00000	532	28.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			485.00000	449	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			806.00000	934	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			454.00000	416	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			874.00000	1,001	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,017.00000	923	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	257	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,166.00000	1,060	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			137.00000	195	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,090.00000	990	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			161.00000	225	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,017.00000	923	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	257	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.30	Call			947.00000	858	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			218.00000	293	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			669.00000	628	29.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			440.00000	562	29.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,128.00000	1,024	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			148.00000	209	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,053.00000	956	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			174.00000	241	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			982.00000	890	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			202.00000	275	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			913.00000	827	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			234.00000	312	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,053.00000	956	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			174.00000	241	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			419.00000	385	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			940.00000	1,070	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			387.00000	356	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,008.00000	1,141	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			499.00000	466	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			770.00000	901	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			372.00000	342	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,043.00000	1,177	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			372.00000	342	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,043.00000	1,177	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			343.00000	316	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,113.00000	1,250	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			316.00000	291	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,186.00000	1,326	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			290.00000	268	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,261.00000	1,403	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			267.00000	247	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,337.00000	1,482	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			245.00000	227	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,415.00000	1,562	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			224.00000	209	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,495.00000	1,644	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			245.00000	227	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,415.00000	1,562	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			419.00000	385	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			940.00000	1,070	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			847.00000	768	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			268.00000	352	26.98	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:								273,320,011.40	24,205	311,264.00

Grand Total: 273,320,011.40 24,205 311,264.00