



Daily MTM Report

Daily summary for 08/12/2008

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			18.62500		18.77500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.92500		7.94000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.08500		8.10000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.01000		8.01500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.64200		11.77100			0.00	0	0.00
R201 On 21/12/2014 Bond			8.13000		8.14000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.14500		8.15500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.14500		8.15500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.14500		8.16000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.17000		8.18000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.18500		8.19400			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			7.64000	7.64500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.15140	10.39130		39.42	76,582,161.60	7,544	155,460.00
\$ / R On 12/12/2008 Currency Future	10.40	Call		197.00000	85	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put		205.00000	333	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call		314.00000	144	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put		123.00000	193	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call		252.00000	111	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put		161.00000	259	41.02	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		177.00000	74	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		236.00000	373	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call		460.00000	256	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put		68.00000	105	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call		541.00000	325	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put		50.00000	74	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		583.00000	363	41.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		42.00000	61	41.04	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call		128.00000	50	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put		337.00000	498	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call		115.00000	44	46.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put		374.00000	542	46.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call		159.00000	65	44.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put		268.00000	414	44.23	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call		809.00000	573	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put		18.00000	21	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		384.00000	196	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		93.00000	144	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		223.00000	97	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		182.00000	296	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		384.00000	196	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		93.00000	144	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		282.00000	127	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		141.00000	225	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		500.00000	290	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		58.00000	88	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call		627.00000	402	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put		35.00000	50	41.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			500.00000	290	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			58.00000	88	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			75.00000	26	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			533.00000	725	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			44.00000	15	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			753.00000	963	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			36.00000	12	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			845.00000	1,061	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			29.00000	10	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			938.00000	1,158	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			20.00000	7	61.15	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			93.00000	34	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			451.00000	632	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,129.00000	1,355	61.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			223.00000	97	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			182.00000	296	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,691.00000	2,451	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			83.00000	30	49.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			492.00000	678	49.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			857.00000	618	42.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			16.00000	17	42.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,297.00000	1,055	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			6.00000	4	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,003.00000	760	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			11.00000	9	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,100.00000	858	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			9.00000	7	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			906.00000	665	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			14.00000	13	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,199.00000	957	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			7.00000	5	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,003.00000	760	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			11.00000	9	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,396.00000	1,154	53.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			5.00000	3	53.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,347.00000	1,105	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			5.00000	3	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,793.00000	1,552	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			2.00000	1	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,545.00000	1,304	57.18	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			3.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,943.00000	1,702	62.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			1.00000	0	62.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,992.00000	1,752	62.65	0.00	0	20.00

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	8.40	Put			1.00000	0	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,042.00000	1,802	62.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			1.00000	0	62.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,142.00000	1,902	63.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			1.00000	0	63.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,092.00000	1,852	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			1.00000	0	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,292.00000	2,051	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,392.00000	2,151	65.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	0	65.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,893.00000	1,652	62.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			1.00000	1	62.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,491.00000	2,251	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,292.00000	2,051	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,192.00000	1,952	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			1.00000	0	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,694.00000	1,453	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			2.00000	2	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,192.00000	1,952	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			1.00000	0	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,793.00000	1,552	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			2.00000	1	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,594.00000	1,353	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			3.00000	2	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,591.00000	2,351	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,491.00000	2,251	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,092.00000	1,852	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			1.00000	0	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,541.00000	2,301	63.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	0	63.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,442.00000	2,201	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,342.00000	2,101	64.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			0.00000	0	64.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,242.00000	2,001	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			1.00000	0	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,843.00000	1,602	61.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			2.00000	1	61.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,743.00000	1,503	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			2.00000	1	61.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,495.00000	1,254	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			4.00000	2	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,694.00000	1,453	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			2.00000	2	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,594.00000	1,353	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			3.00000	2	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,644.00000	1,403	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			3.00000	2	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,545.00000	1,304	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			3.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,446.00000	1,204	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			4.00000	3	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,248.00000	1,006	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			7.00000	4	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,149.00000	907	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			8.00000	6	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,051.00000	809	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			10.00000	8	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			954.00000	712	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			13.00000	10	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,297.00000	1,055	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			6.00000	4	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,199.00000	957	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			7.00000	5	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			627.00000	402	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			35.00000	50	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,992.00000	1,752	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			1.00000	0	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			716.00000	485	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			25.00000	33	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			716.00000	485	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			25.00000	33	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,100.00000	858	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			9.00000	7	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			671.00000	443	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			29.00000	41	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			348.00000	169	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			107.00000	167	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			54.00000	18	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			663.00000	867	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			8.00000	3	68.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,617.00000	1,851	68.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			4.00000	1	76.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,113.00000	2,350	76.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			32.00000	11	56.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			891.00000	1,109	56.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			13.00000	4	65.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,371.00000	1,603	65.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			6.00000	2	72.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,864.00000	2,100	72.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,051.00000	809	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			10.00000	8	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			27.00000	9	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			985.00000	1,207	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			11.00000	4	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,469.00000	1,702	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			5.00000	2	73.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,963.00000	2,200	73.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			3.00000	1	80.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,361.00000	2,600	80.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			143.00000	57	45.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			301.00000	455	45.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			8.00000	3	69.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,666.00000	1,901	69.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			2.00000	1	81.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,411.00000	2,650	81.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,159.00000	3,399	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,909.00000	4,149	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,446.00000	1,204	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			4.00000	3	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			9.00000	3	68.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,568.00000	1,802	68.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			3.00000	1	79.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,312.00000	2,550	79.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,060.00000	3,299	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,809.00000	4,049	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			3.00000	1	77.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,212.00000	2,450	77.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,960.00000	3,199	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,709.00000	3,949	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			17.00000	6	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,225.00000	1,454	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			2.00000	1	85.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,710.00000	2,949	85.98	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			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,459.00000	3,699	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,291.00000	3,051	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,441.00000	3,201	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			103.00000	38	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			412.00000	587	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			22.00000	7	60.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,081.00000	1,306	60.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			6.00000	2	71.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,815.00000	2,051	71.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			2.00000	1	83.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,561.00000	2,799	83.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,591.00000	3,351	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,841.00000	2,601	59.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	59.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,391.00000	3,151	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,641.00000	2,401	62.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	62.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			2.00000	1	84.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,611.00000	2,849	84.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,191.00000	2,951	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,442.00000	2,201	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			954.00000	712	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			13.00000	10	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			314.00000	144	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			123.00000	193	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			60.00000	21	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			619.00000	819	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			14.00000	5	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,323.00000	1,553	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			4.00000	1	75.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,063.00000	2,300	75.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			1.00000	1	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,810.00000	3,049	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,091.00000	2,851	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			49.00000	16	53.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			707.00000	915	53.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			12.00000	4	66.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,420.00000	1,653	66.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			4.00000	1	77.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,162.00000	2,400	77.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			2,910.00000	3,149	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,891.00000	2,651	58.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	58.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,110.00000	3,349	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,791.00000	2,551	60.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	60.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			7.00000	2	70.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,716.00000	1,951	70.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			2.00000	1	81.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,461.00000	2,699	81.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,209.00000	3,449	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,991.00000	2,751	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			762.00000	528	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			20.00000	27	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			40.00000	13	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			798.00000	1,012	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			10.00000	3	67.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,519.00000	1,752	67.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			3.00000	1	78.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,262.00000	2,500	78.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,010.00000	3,249	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,741.00000	2,501	60.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	60.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			24.00000	8	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,033.00000	1,257	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			6.00000	2	71.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,765.00000	2,001	71.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			2.00000	1	82.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,511.00000	2,749	82.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,259.00000	3,499	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,491.00000	3,251	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,091.00000	2,851	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,941.00000	2,701	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	57.97	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			10.37520	10.61480		30.54	134,244,712.80	12,939	84,709.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		688.00000	574	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		673.00000	798	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		747.00000	625	30.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		582.00000	699	30.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		707.00000	590	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		643.00000	765	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		650.00000	542	31.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		735.00000	867	31.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		728.00000	607	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		613.00000	732	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		833.00000	702	29.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		468.00000	577	29.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		886.00000	743	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		421.00000	518	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		946.00000	787	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		381.00000	461	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		599.00000	495	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		834.00000	970	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		567.00000	460	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		902.00000	1,035	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		669.00000	558	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		704.00000	833	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		788.00000	662	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		523.00000	637	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		632.00000	528	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		768.00000	903	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		688.00000	574	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		673.00000	798	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		810.00000	681	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		495.00000	606	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		857.00000	723	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		442.00000	548	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		946.00000	787	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		381.00000	461	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		857.00000	723	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		442.00000	548	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		810.00000	681	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		495.00000	606	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		515.00000	411	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,000.00000	1,136	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		414.00000	325	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,200.00000	1,350	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		399.00000	312	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,235.00000	1,387	32.28	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	11.60	Call			357.00000	277	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,342.00000	1,501	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			552.00000	443	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			937.00000	1,068	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,728.00000	2,493	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			13.00000	18	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,141.00000	960	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			276.00000	335	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,473.00000	1,271	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			158.00000	196	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,320.00000	1,126	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			205.00000	251	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,175.00000	992	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			260.00000	317	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,395.00000	1,197	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			180.00000	222	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,246.00000	1,058	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			231.00000	283	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,553.00000	1,347	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			138.00000	171	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,934.00000	1,714	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			70.00000	88	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,890.00000	1,671	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			76.00000	96	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,069.00000	1,844	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			54.00000	69	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,069.00000	1,844	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			54.00000	69	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,114.00000	1,888	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			49.00000	63	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,252.00000	2,024	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			38.00000	48	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,206.00000	1,978	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			41.00000	53	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,160.00000	1,933	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			45.00000	58	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,346.00000	2,115	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			31.00000	40	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,114.00000	1,888	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			49.00000	63	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,583.00000	2,350	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			19.00000	24	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,488.00000	2,255	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			23.00000	30	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,393.00000	2,162	28.67	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	8.25	Put			28.00000	36	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,299.00000	2,069	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			34.00000	44	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,024.00000	1,800	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			59.00000	75	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,847.00000	1,629	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			82.00000	103	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,299.00000	2,069	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			34.00000	44	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,206.00000	1,978	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			41.00000	53	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,847.00000	1,629	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			82.00000	103	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,760.00000	1,546	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			96.00000	120	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,631.00000	2,397	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			17.00000	22	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,535.00000	2,302	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	27	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,440.00000	2,208	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			25.00000	33	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,979.00000	1,757	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			64.00000	81	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,535.00000	2,302	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	27	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,440.00000	2,208	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			25.00000	33	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,979.00000	1,757	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			64.00000	81	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,890.00000	1,671	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			76.00000	96	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,803.00000	1,587	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			89.00000	112	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,583.00000	2,350	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			19.00000	24	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,488.00000	2,255	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			23.00000	30	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,024.00000	1,800	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			59.00000	75	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,346.00000	2,115	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			31.00000	40	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,718.00000	1,505	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			103.00000	129	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,634.00000	1,425	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			120.00000	149	28.67	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	9.20	Call			1,553.00000	1,347	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			138.00000	171	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,634.00000	1,425	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			120.00000	149	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,395.00000	1,197	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			180.00000	222	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,246.00000	1,058	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			231.00000	283	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,175.00000	992	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			260.00000	317	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,803.00000	1,587	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			89.00000	112	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,473.00000	1,271	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			158.00000	196	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,107.00000	928	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			292.00000	353	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,040.00000	868	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			326.00000	392	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			977.00000	809	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			362.00000	434	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,107.00000	928	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			292.00000	353	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,040.00000	868	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			326.00000	392	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			915.00000	765	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			401.00000	490	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,434.00000	1,234	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			169.00000	209	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,357.00000	1,162	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			192.00000	236	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,283.00000	1,092	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			218.00000	267	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,210.00000	1,025	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			246.00000	299	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,073.00000	898	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			308.00000	372	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,008.00000	838	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			343.00000	413	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			886.00000	743	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			421.00000	518	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			707.00000	590	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			643.00000	765	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			669.00000	558	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			704.00000	833	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			533.00000	427	32.28	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	11.05	Put			968.00000	1,101	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			497.00000	395	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,032.00000	1,170	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			767.00000	643	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			552.00000	668	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			615.00000	513	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			800.00000	938	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			583.00000	477	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			868.00000	1,002	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			615.00000	513	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			800.00000	938	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			479.00000	380	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,065.00000	1,205	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			446.00000	352	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,131.00000	1,277	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			446.00000	352	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,131.00000	1,277	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			385.00000	300	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,270.00000	1,425	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			330.00000	255	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,416.00000	1,580	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			306.00000	234	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,491.00000	1,659	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			283.00000	215	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,568.00000	1,740	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			261.00000	198	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,646.00000	1,822	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			533.00000	427	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			968.00000	1,101	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			497.00000	395	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,032.00000	1,170	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			463.00000	366	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,098.00000	1,241	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			430.00000	338	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,165.00000	1,313	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			371.00000	288	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,306.00000	1,463	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			343.00000	265	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,379.00000	1,540	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			318.00000	244	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,453.00000	1,619	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			294.00000	225	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,529.00000	1,699	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			306.00000	234	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,491.00000	1,659	32.28	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	10.10	Call			915.00000	765	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			401.00000	490	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			767.00000	643	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			552.00000	668	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			583.00000	477	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			868.00000	1,002	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			515.00000	411	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,000.00000	1,136	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			788.00000	662	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			523.00000	637	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			599.00000	495	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			834.00000	970	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.54480		10.79050		29.06	0.00	0	2,554.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			900.00000	787	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			910.00000	1,042	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			979.00000	855	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			788.00000	910	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			939.00000	820	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			848.00000	975	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			864.00000	756	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			974.00000	1,111	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,036.00000	911	28.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			695.00000	816	28.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,110.00000	972	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			620.00000	727	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,138.00000	992	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			597.00000	697	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			814.00000	698	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,073.00000	1,203	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			782.00000	662	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,142.00000	1,267	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			882.00000	771	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			942.00000	1,077	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			900.00000	787	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			910.00000	1,042	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			997.00000	873	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			757.00000	878	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			847.00000	736	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,006.00000	1,142	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,016.00000	892	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			726.00000	847	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,056.00000	931	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			665.00000	786	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,056.00000	931	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			665.00000	786	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Call			997.00000	873	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			757.00000	878	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			710.00000	593	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,270.00000	1,399	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			607.00000	502	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,466.00000	1,607	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			591.00000	488	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,500.00000	1,643	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			545.00000	448	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,604.00000	1,753	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			767.00000	644	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,176.00000	1,299	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			882.00000	771	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			942.00000	1,077	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			958.00000	837	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			818.00000	943	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,315.00000	1,137	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			475.00000	543	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,613.00000	1,417	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			322.00000	373	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,476.00000	1,288	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			385.00000	443	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,346.00000	1,167	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			456.00000	522	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,544.00000	1,352	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			353.00000	407	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,410.00000	1,226	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			420.00000	481	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,684.00000	1,485	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			294.00000	340	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,026.00000	1,812	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			186.00000	218	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,026.00000	1,812	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			186.00000	218	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,148.00000	1,929	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			157.00000	185	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,189.00000	1,969	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			148.00000	175	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,230.00000	2,010	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	165	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,315.00000	2,091	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			124.00000	147	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,272.00000	2,050	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			132.00000	155	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,443.00000	2,217	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			103.00000	122	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,272.00000	2,050	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			132.00000	155	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,107.00000	1,890	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			166.00000	195	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,620.00000	2,389	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			79.00000	94	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,531.00000	2,302	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			90.00000	107	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,357.00000	2,133	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			117.00000	138	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,947.00000	1,736	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			207.00000	242	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,870.00000	1,662	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			230.00000	267	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,575.00000	2,345	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			85.00000	101	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,487.00000	2,259	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			97.00000	114	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,400.00000	2,175	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			110.00000	130	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,066.00000	1,851	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			176.00000	206	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,987.00000	1,774	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			196.00000	229	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,909.00000	1,699	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			218.00000	254	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,800.00000	2,566	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			60.00000	71	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,709.00000	2,477	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			69.00000	82	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,357.00000	2,133	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			117.00000	138	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,443.00000	2,217	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			103.00000	122	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,664.00000	2,433	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			74.00000	88	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,487.00000	2,259	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			97.00000	114	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,066.00000	1,851	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			176.00000	206	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,315.00000	2,091	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			124.00000	147	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,230.00000	2,010	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	165	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,148.00000	1,929	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			157.00000	185	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,909.00000	1,699	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			218.00000	254	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,832.00000	1,626	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			242.00000	281	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,757.00000	1,554	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			267.00000	310	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,832.00000	1,626	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			242.00000	281	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,476.00000	1,288	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			385.00000	443	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,544.00000	1,352	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			353.00000	407	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,284.00000	1,109	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			494.00000	564	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,224.00000	1,053	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			534.00000	608	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,166.00000	1,012	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			576.00000	668	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,757.00000	1,554	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			267.00000	310	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,410.00000	1,226	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			420.00000	481	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,224.00000	1,053	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			534.00000	608	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,684.00000	1,485	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			294.00000	340	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,346.00000	1,167	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			456.00000	522	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,578.00000	1,384	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			338.00000	389	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,509.00000	1,320	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			369.00000	425	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,443.00000	1,257	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			402.00000	462	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,378.00000	1,196	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			438.00000	501	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,254.00000	1,081	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			514.00000	586	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,195.00000	1,032	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			555.00000	638	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,083.00000	951	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			642.00000	756	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			919.00000	803	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Put			879.00000	1,009	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			782.00000	662	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,142.00000	1,267	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			748.00000	627	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,207.00000	1,332	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,110.00000	972	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			620.00000	727	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			979.00000	855	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			788.00000	910	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			830.00000	717	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,040.00000	1,172	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			798.00000	680	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,107.00000	1,235	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			864.00000	756	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			974.00000	1,111	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			798.00000	680	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,107.00000	1,235	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			729.00000	610	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,238.00000	1,365	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			692.00000	577	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,302.00000	1,432	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			657.00000	546	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,366.00000	1,501	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			623.00000	516	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,433.00000	1,571	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			674.00000	561	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,334.00000	1,467	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			640.00000	531	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,399.00000	1,536	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			575.00000	474	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,535.00000	1,679	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			516.00000	422	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,676.00000	1,827	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			489.00000	398	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,748.00000	1,903	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			462.00000	375	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,822.00000	1,981	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			437.00000	354	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,897.00000	2,059	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			560.00000	461	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,569.00000	1,716	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			530.00000	435	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,640.00000	1,790	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			502.00000	410	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,712.00000	1,865	30.28	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			475.00000	387	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,785.00000	1,942	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			640.00000	531	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,399.00000	1,536	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			489.00000	398	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,748.00000	1,903	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,195.00000	1,032	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			555.00000	638	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,083.00000	951	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			642.00000	756	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			958.00000	837	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			818.00000	943	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,254.00000	1,081	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			514.00000	586	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,166.00000	1,012	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			576.00000	668	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			729.00000	610	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,238.00000	1,365	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			692.00000	577	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,302.00000	1,432	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			814.00000	698	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,073.00000	1,203	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			710.00000	593	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,270.00000	1,399	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.87460		11.14230		28.93	0.00	0	4,000.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	1,166	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			0.00000	1,441	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,316.00000	1,215	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,174.00000	1,341	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,281.00000	1,182	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,239.00000	1,407	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,212.00000	1,119	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,370.00000	1,545	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,246.00000	1,150	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,304.00000	1,475	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,353.00000	1,250	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,110.00000	1,275	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,391.00000	1,285	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,048.00000	1,211	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			933.00000	868	31.76	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,091.00000	2,293	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,794.00000	1,655	26.41	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			552.00000	680	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,117.00000	1,034	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,575.00000	1,759	30.35	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 14/12/2009 Currency Future	10.55	Call			1,492.00000	1,381	28.22	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			900.00000	1,056	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,147.00000	1,061	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,505.00000	1,687	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			791.00000	738	33.12	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,648.00000	2,864	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,740.00000	1,610	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			598.00000	735	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,555.00000	1,443	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			812.00000	968	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1,006.00000	934	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,864.00000	2,059	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			911.00000	847	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,168.00000	2,373	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			828.00000	772	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,486.00000	2,698	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			756.00000	707	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,814.00000	3,032	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,598.00000	1,486	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			756.00000	911	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,430.00000	1,323	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			988.00000	1,148	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1,032.00000	957	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,790.00000	1,983	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			847.00000	790	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,405.00000	2,616	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			773.00000	722	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,731.00000	2,948	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,806.00000	2,577	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			164.00000	203	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,326.00000	2,117	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			284.00000	343	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,914.00000	1,750	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			471.00000	576	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			981.00000	911	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,939.00000	2,136	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			740.00000	692	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,897.00000	3,117	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,890.00000	2,659	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			148.00000	184	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,403.00000	2,190	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			261.00000	316	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,976.00000	1,807	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			434.00000	532	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,644.00000	1,525	27.39	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 14/12/2009 Currency Future	10.20	Put			701.00000	851	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,391.00000	1,285	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,048.00000	1,211	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,179.00000	1,090	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,437.00000	1,615	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			868.00000	808	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,325.00000	2,534	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,561.00000	2,341	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			218.00000	267	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			2,106.00000	1,925	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			364.00000	451	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,471.00000	1,361	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			929.00000	1,087	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1,059.00000	982	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,717.00000	1,907	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			690.00000	628	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,147.00000	3,353	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,481.00000	2,265	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			239.00000	291	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			2,040.00000	1,865	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			398.00000	491	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,691.00000	1,567	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			649.00000	792	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			889.00000	827	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,246.00000	2,453	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			773.00000	722	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,731.00000	2,948	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			668.00000	608	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,225.00000	3,433	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,641.00000	2,419	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			199.00000	244	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,176.00000	1,988	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			334.00000	413	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,513.00000	1,401	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			870.00000	1,027	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,088.00000	1,007	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,645.00000	1,833	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			933.00000	868	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,091.00000	2,293	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			809.00000	755	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,567.00000	2,780	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			708.00000	649	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,066.00000	3,274	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,723.00000	2,497	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			181.00000	223	24.71	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 14/12/2009 Currency Future	9.20	Call			2,250.00000	2,051	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			308.00000	377	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,853.00000	1,702	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			511.00000	627	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			957.00000	889	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,014.00000	2,214	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			828.00000	772	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,486.00000	2,698	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			724.00000	670	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			2,981.00000	3,195	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			0.00000	2,380	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			0.00000	255	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			0.00000	1,956	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			0.00000	432	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	1,632	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			0.00000	707	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	994	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			0.00000	1,870	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	857	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			0.00000	2,333	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	747	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			0.00000	2,822	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	638	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			0.00000	3,314	33.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.03460		15.17000		41.30	180,415.20	12	3,335.00
£ / R On 12/12/2008 Currency Future	15.15	Call			302.00000	215	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			282.00000	331	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			376.00000	277	41.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			206.00000	242	41.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			281.00000	198	43.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			311.00000	363	43.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			126.00000	70	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			656.00000	736	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			225.00000	153	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			405.00000	468	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			261.00000	181	43.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			341.00000	397	43.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			349.00000	255	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			229.00000	270	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			194.00000	126	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			474.00000	541	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			93.00000	48	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			773.00000	863	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			103.00000	55	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.80	Put			733.00000	820	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			181.00000	112	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			511.00000	578	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			403.00000	300	40.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			183.00000	216	40.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			139.00000	79	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			619.00000	695	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			84.00000	42	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			814.00000	907	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			60.00000	28	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			940.00000	1,043	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			53.00000	24	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			983.00000	1,089	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			103.00000	55	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			733.00000	820	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			139.00000	79	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			619.00000	695	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			48.00000	21	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,028.00000	1,136	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			20.00000	7	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,350.00000	1,472	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			22.00000	8	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,302.00000	1,423	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			6.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,736.00000	1,867	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			3.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,933.00000	2,066	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,481.00000	2,615	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,080.00000	3,215	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,230.00000	3,365	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,980.00000	3,115	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,530.00000	2,665	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,530.00000	2,665	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,930.00000	3,065	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			13.00000	4	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,493.00000	1,619	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			75.00000	37	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			855.00000	952	45.03	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	16.20	Call			42.00000	18	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,072.00000	1,183	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			53.00000	24	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			983.00000	1,089	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			325.00000	234	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			255.00000	299	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			209.00000	140	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			439.00000	505	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			433.00000	326	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			163.00000	191	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			498.00000	382	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			128.00000	147	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			532.00000	413	39.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			112.00000	129	39.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			646.00000	516	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			76.00000	82	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			856.00000	721	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			36.00000	37	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			769.00000	636	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			49.00000	51	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			686.00000	555	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			66.00000	71	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			607.00000	480	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			87.00000	96	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			464.00000	353	40.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			144.00000	169	40.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			569.00000	446	39.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			99.00000	111	39.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			325.00000	234	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			255.00000	299	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			242.00000	166	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			372.00000	432	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			168.00000	100	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			548.00000	616	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			812.00000	678	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			42.00000	44	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			727.00000	595	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			57.00000	60	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			646.00000	516	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			76.00000	82	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			153.00000	89	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			583.00000	655	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			498.00000	382	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			128.00000	147	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			242.00000	166	44.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.30	Put			372.00000	432	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			686.00000	555	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			66.00000	71	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			607.00000	480	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			87.00000	96	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			349.00000	255	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			229.00000	270	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			302.00000	215	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			282.00000	331	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			433.00000	326	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			163.00000	191	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			209.00000	140	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			439.00000	505	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			67.00000	32	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			897.00000	997	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			153.00000	89	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			583.00000	655	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			84.00000	42	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			814.00000	907	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			33.00000	13	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,163.00000	1,278	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			84.00000	42	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			814.00000	907	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			42.00000	18	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,072.00000	1,183	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			26.00000	9	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,256.00000	1,375	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			26.00000	9	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,256.00000	1,375	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			15.00000	5	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,445.00000	1,570	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			168.00000	100	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			548.00000	616	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			114.00000	62	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			694.00000	777	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			93.00000	48	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			773.00000	863	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			60.00000	28	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			940.00000	1,043	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			37.00000	15	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,117.00000	1,231	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			29.00000	11	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,209.00000	1,327	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			17.00000	6	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,397.00000	1,521	45.03	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	16.75	Call			10.00000	3	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,590.00000	1,718	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			7.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,687.00000	1,817	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			5.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,785.00000	1,917	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			4.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,884.00000	2,016	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,630.00000	2,765	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,730.00000	2,865	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,830.00000	2,965	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,030.00000	3,165	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,130.00000	3,265	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,330.00000	3,465	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,032.00000	2,166	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,132.00000	2,266	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,231.00000	2,366	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,331.00000	2,466	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,431.00000	2,565	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,231.00000	2,366	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,431.00000	2,565	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,730.00000	2,865	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,930.00000	3,065	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,580.00000	2,715	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,680.00000	2,815	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,780.00000	2,915	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	45.03	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	18.05	Put			2,880.00000	3,015	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,180.00000	3,315	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,280.00000	3,415	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,380.00000	3,515	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,030.00000	3,165	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,130.00000	3,265	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,230.00000	3,365	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,430.00000	3,565	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,530.00000	3,665	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,630.00000	3,765	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,680.00000	2,815	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,880.00000	3,015	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,180.00000	3,315	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,380.00000	3,515	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,480.00000	3,615	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,082.00000	2,216	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,181.00000	2,316	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,281.00000	2,416	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,381.00000	2,516	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			11.00000	3	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,541.00000	1,669	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			8.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,638.00000	1,768	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			6.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,736.00000	1,867	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			5.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,835.00000	1,966	45.03	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	16.70	Call			11.00000	3	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,541.00000	1,669	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			8.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,638.00000	1,768	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			3.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,933.00000	2,066	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,032.00000	2,166	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,132.00000	2,266	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			17.00000	6	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,397.00000	1,521	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			15.00000	5	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,445.00000	1,570	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			114.00000	62	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			694.00000	777	45.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.35840		15.49030		28.58	29,488,128.00	1,920	10,871.00
£ / R On 16/03/2009 Currency Future	15.50	Call			966.00000	851	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			975.00000	992	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,046.00000	925	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			856.00000	867	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			947.00000	833	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,006.00000	1,025	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			767.00000	658	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,326.00000	1,350	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			892.00000	784	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,102.00000	1,125	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			928.00000	816	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,038.00000	1,058	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,005.00000	887	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			915.00000	929	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			858.00000	753	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,168.00000	1,194	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			711.00000	606	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,421.00000	1,448	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			729.00000	623	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,389.00000	1,415	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			826.00000	714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,235.00000	1,256	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			767.00000	658	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,326.00000	1,350	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			676.00000	573	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,485.00000	1,515	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			642.00000	542	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,551.00000	1,584	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.40	Call			642.00000	542	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,551.00000	1,584	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			806.00000	695	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,265.00000	1,287	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			609.00000	512	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,619.00000	1,654	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			505.00000	417	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,865.00000	1,909	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			533.00000	443	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,793.00000	1,834	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			416.00000	337	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,126.00000	2,179	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			351.00000	279	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,360.00000	2,421	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			253.00000	195	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,813.00000	2,887	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			174.00000	129	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,334.00000	3,421	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			158.00000	116	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,468.00000	3,558	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			192.00000	144	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,201.00000	3,285	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			269.00000	208	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,729.00000	2,800	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			198.00000	149	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,158.00000	3,240	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			478.00000	393	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,938.00000	1,984	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			748.00000	641	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,357.00000	1,382	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			578.00000	483	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,687.00000	1,725	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			786.00000	677	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,296.00000	1,318	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,005.00000	887	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			915.00000	929	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,086.00000	966	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			796.00000	807	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,026.00000	906	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	898	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			985.00000	869	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			945.00000	960	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			928.00000	816	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,038.00000	1,058	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,107.00000	987	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Put			767.00000	778	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,155.00000	1,028	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			715.00000	720	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,183.00000	1,049	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			693.00000	691	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,419.00000	1,279	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			529.00000	521	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,357.00000	1,219	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			567.00000	561	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,297.00000	1,161	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			607.00000	602	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,239.00000	1,104	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			649.00000	646	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,128.00000	1,008	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			738.00000	750	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,297.00000	1,161	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			607.00000	602	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,239.00000	1,104	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			649.00000	646	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,046.00000	925	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			856.00000	867	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,388.00000	1,249	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			548.00000	541	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,327.00000	1,190	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			587.00000	581	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,268.00000	1,132	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			628.00000	624	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,211.00000	1,076	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			671.00000	668	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,066.00000	945	28.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			826.00000	837	28.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			858.00000	753	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,168.00000	1,194	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			826.00000	714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,235.00000	1,256	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,155.00000	1,028	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			715.00000	720	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,107.00000	987	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			767.00000	778	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,026.00000	906	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	898	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			947.00000	833	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,006.00000	1,025	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			910.00000	800	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,070.00000	1,092	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			875.00000	768	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,135.00000	1,160	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			842.00000	733	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,201.00000	1,225	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			910.00000	800	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,070.00000	1,092	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			711.00000	606	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,421.00000	1,448	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			676.00000	573	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,485.00000	1,515	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			548.00000	456	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,757.00000	1,797	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			786.00000	677	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,296.00000	1,318	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			748.00000	641	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,357.00000	1,382	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			578.00000	483	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,687.00000	1,725	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			519.00000	430	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,829.00000	1,871	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			693.00000	590	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,453.00000	1,481	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			658.00000	558	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,518.00000	1,549	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			625.00000	527	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,585.00000	1,618	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			593.00000	497	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,653.00000	1,689	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			563.00000	469	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,722.00000	1,761	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			826.00000	714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,235.00000	1,256	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			453.00000	370	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,012.00000	2,061	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			428.00000	348	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,088.00000	2,139	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			405.00000	327	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,164.00000	2,218	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			382.00000	307	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,242.00000	2,299	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			238.00000	182	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,898.00000	2,974	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			224.00000	170	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,984.00000	3,062	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			211.00000	159	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Put			3,070.00000	3,151	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			186.00000	139	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,246.00000	3,330	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			174.00000	129	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,334.00000	3,421	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			164.00000	120	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,423.00000	3,512	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			153.00000	112	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,513.00000	3,604	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			341.00000	271	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,400.00000	2,462	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			321.00000	254	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,481.00000	2,545	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			303.00000	238	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,563.00000	2,629	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			286.00000	223	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,645.00000	2,714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			321.00000	254	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,481.00000	2,545	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			286.00000	223	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,645.00000	2,714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			238.00000	182	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,898.00000	2,974	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			211.00000	159	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,070.00000	3,151	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			246.00000	189	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,855.00000	2,930	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			231.00000	176	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,941.00000	3,018	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			217.00000	165	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,027.00000	3,106	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			204.00000	154	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,114.00000	3,195	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			180.00000	134	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,290.00000	3,375	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			169.00000	125	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,379.00000	3,466	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			149.00000	108	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,558.00000	3,650	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			198.00000	149	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,158.00000	3,240	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			153.00000	112	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,513.00000	3,604	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			144.00000	104	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,604.00000	3,696	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Call			135.00000	97	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,695.00000	3,789	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			126.00000	90	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,786.00000	3,882	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			118.00000	84	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,878.00000	3,976	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			186.00000	139	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,246.00000	3,330	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			144.00000	104	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,604.00000	3,696	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			135.00000	97	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,695.00000	3,789	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			331.00000	262	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,441.00000	2,504	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			312.00000	246	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,522.00000	2,587	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			294.00000	230	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,604.00000	2,672	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			277.00000	215	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,687.00000	2,757	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			261.00000	202	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,771.00000	2,843	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			440.00000	359	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,050.00000	2,100	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			393.00000	317	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,203.00000	2,258	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			372.00000	298	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,281.00000	2,339	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			519.00000	430	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,829.00000	1,871	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			492.00000	405	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,901.00000	1,946	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			465.00000	381	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,975.00000	2,023	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			440.00000	359	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,050.00000	2,100	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			331.00000	262	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,441.00000	2,504	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			658.00000	558	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,518.00000	1,549	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			505.00000	417	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,865.00000	1,909	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			492.00000	405	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,901.00000	1,946	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			875.00000	768	29.61	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 16/03/2009 Currency Future	15.75	Put			1,135.00000	1,160	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			842.00000	733	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,201.00000	1,225	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			593.00000	497	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,653.00000	1,689	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,128.00000	1,008	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			738.00000	750	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			842.00000	733	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,201.00000	1,225	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			729.00000	623	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,389.00000	1,415	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.62540		15.76120		27.17	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,242.00000	1,165	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,231.00000	1,289	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,300.00000	1,219	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,139.00000	1,194	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,205.00000	1,130	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,294.00000	1,355	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,023.00000	943	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,612.00000	1,668	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,153.00000	1,081	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,391.00000	1,455	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,187.00000	1,113	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,326.00000	1,388	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,261.00000	1,182	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,200.00000	1,257	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,119.00000	1,040	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,458.00000	1,515	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			966.00000	889	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,705.00000	1,763	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,587.00000	1,486	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			826.00000	860	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,083.00000	1,000	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,521.00000	1,575	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,300.00000	1,219	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,139.00000	1,194	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,004.00000	925	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,642.00000	1,699	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			929.00000	854	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,768.00000	1,828	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			894.00000	820	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,833.00000	1,895	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			876.00000	804	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,865.00000	1,928	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			985.00000	907	28.01	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	16.45	Put			1,673.00000	1,731	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,062.00000	981	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,551.00000	1,606	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			859.00000	787	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,898.00000	1,962	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			747.00000	681	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,136.00000	2,206	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			778.00000	710	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,067.00000	2,135	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			647.00000	587	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,386.00000	2,462	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			571.00000	515	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,610.00000	2,690	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			441.00000	394	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,080.00000	3,169	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			337.00000	298	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,576.00000	3,673	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			315.00000	278	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,704.00000	3,802	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			369.00000	328	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,408.00000	3,502	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			451.00000	403	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,039.00000	3,128	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			471.00000	422	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,960.00000	3,046	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			378.00000	335	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,366.00000	3,460	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			718.00000	653	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,206.00000	2,278	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,042.00000	962	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,581.00000	1,637	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,359.00000	1,277	26.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,048.00000	1,102	26.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,280.00000	1,201	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,169.00000	1,225	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,224.00000	1,147	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,262.00000	1,322	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,397.00000	1,318	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			986.00000	1,042	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,450.00000	1,358	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			939.00000	983	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,477.00000	1,379	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			915.00000	953	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,703.00000	1,598	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			742.00000	773	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			1,644.00000	1,541	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			783.00000	816	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,531.00000	1,432	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			870.00000	906	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,423.00000	1,339	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			962.00000	1,013	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,378.00000	1,297	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,017.00000	1,072	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,340.00000	1,257	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,079.00000	1,132	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,703.00000	1,598	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			742.00000	773	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,644.00000	1,541	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			783.00000	816	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,423.00000	1,339	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			962.00000	1,013	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,378.00000	1,297	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,017.00000	1,072	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,559.00000	1,458	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			848.00000	883	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,504.00000	1,405	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			892.00000	930	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,320.00000	1,238	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,109.00000	1,163	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,224.00000	1,147	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,262.00000	1,322	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,187.00000	1,113	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,326.00000	1,388	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,673.00000	1,570	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			762.00000	794	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,615.00000	1,513	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			804.00000	838	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,559.00000	1,458	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			848.00000	883	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,504.00000	1,405	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			892.00000	930	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,320.00000	1,238	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,109.00000	1,163	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,280.00000	1,201	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,169.00000	1,225	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,083.00000	1,000	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,521.00000	1,575	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,187.00000	1,113	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,326.00000	1,388	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,119.00000	1,040	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Put			1,458.00000	1,515	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,170.00000	1,097	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,359.00000	1,421	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,136.00000	1,060	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,425.00000	1,485	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,004.00000	925	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,642.00000	1,699	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,153.00000	1,081	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,391.00000	1,455	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,042.00000	962	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,581.00000	1,637	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			929.00000	854	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,768.00000	1,828	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			859.00000	787	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,898.00000	1,962	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			894.00000	820	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,833.00000	1,895	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			826.00000	756	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,965.00000	2,030	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			794.00000	725	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,033.00000	2,100	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			826.00000	756	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,965.00000	2,030	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			762.00000	695	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,101.00000	2,170	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			947.00000	871	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,736.00000	1,796	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			911.00000	837	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,800.00000	1,861	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			843.00000	771	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,931.00000	1,996	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			810.00000	740	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,999.00000	2,065	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,103.00000	1,020	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,492.00000	1,545	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,023.00000	943	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,612.00000	1,668	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			843.00000	771	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,931.00000	1,996	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			689.00000	626	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,278.00000	2,350	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			661.00000	600	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,350.00000	2,424	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			634.00000	574	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,423.00000	2,499	28.01	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	17.65	Call			608.00000	550	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,497.00000	2,575	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			431.00000	385	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,120.00000	3,210	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			413.00000	368	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,201.00000	3,292	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			395.00000	351	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,284.00000	3,376	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			361.00000	320	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,450.00000	3,545	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			345.00000	305	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,534.00000	3,630	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			330.00000	291	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,618.00000	3,716	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			559.00000	504	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,648.00000	2,729	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			536.00000	482	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,725.00000	2,807	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			513.00000	461	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,802.00000	2,886	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			492.00000	441	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,880.00000	2,966	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			536.00000	482	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,725.00000	2,807	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			492.00000	441	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,880.00000	2,966	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			431.00000	385	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,120.00000	3,210	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			395.00000	351	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,284.00000	3,376	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			422.00000	376	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,161.00000	3,251	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			404.00000	359	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,242.00000	3,334	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			386.00000	343	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,325.00000	3,418	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			353.00000	313	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,492.00000	3,587	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			322.00000	285	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,661.00000	3,759	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			308.00000	271	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,747.00000	3,846	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			361.00000	320	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,450.00000	3,545	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			330.00000	291	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Put			3,618.00000	3,716	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			301.00000	265	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,790.00000	3,890	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			287.00000	253	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,876.00000	3,977	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			274.00000	241	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,963.00000	4,065	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			262.00000	229	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,051.00000	4,154	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			353.00000	313	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,492.00000	3,587	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			294.00000	259	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,833.00000	3,933	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			281.00000	247	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,920.00000	4,021	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			675.00000	613	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,314.00000	2,387	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			621.00000	562	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,460.00000	2,537	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			596.00000	538	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,534.00000	2,613	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			547.00000	493	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,686.00000	2,768	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			524.00000	472	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,763.00000	2,846	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			502.00000	451	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,841.00000	2,926	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			481.00000	431	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,920.00000	3,006	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			762.00000	695	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,101.00000	2,170	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			732.00000	667	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,171.00000	2,241	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			703.00000	639	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,242.00000	2,314	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			675.00000	613	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,314.00000	2,387	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			547.00000	493	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,686.00000	2,768	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			911.00000	837	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,800.00000	1,861	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			747.00000	681	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,136.00000	2,206	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			778.00000	710	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,067.00000	2,135	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.35	Call			689.00000	626	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,278.00000	2,350	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			634.00000	574	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,423.00000	2,499	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,103.00000	1,020	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,492.00000	1,545	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			985.00000	907	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,673.00000	1,731	28.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.08680		13.17590		32.54	10,862,044.00	830	34,889.00
€ / R On 12/12/2008 Currency Future	13.20	Call			192.00000	136	34.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			216.00000	249	34.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			343.00000	260	33.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			117.00000	124	33.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			308.00000	229	33.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			132.00000	142	33.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			156.00000	109	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			280.00000	322	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			497.00000	406	35.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			71.00000	69	35.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			457.00000	367	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			81.00000	80	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			417.00000	330	34.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			92.00000	93	34.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			213.00000	153	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			187.00000	216	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			140.00000	97	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			314.00000	360	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			173.00000	122	34.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			247.00000	285	34.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			275.00000	199	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			149.00000	162	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			380.00000	294	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			104.00000	107	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			243.00000	171	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			167.00000	185	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			275.00000	199	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			149.00000	162	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			581.00000	487	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			55.00000	50	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			538.00000	446	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			63.00000	59	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			102.00000	70	38.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			426.00000	483	38.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			55.00000	38	43.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Put			679.00000	751	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			28.00000	18	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,052.00000	1,131	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			17.00000	10	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,391.00000	1,473	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,681.00000	1,589	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			5.00000	3	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			30.00000	20	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,004.00000	1,083	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			75.00000	51	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			549.00000	614	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			32.00000	21	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			956.00000	1,035	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			804.00000	709	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			28.00000	22	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			624.00000	530	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			48.00000	43	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			946.00000	850	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			20.00000	14	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,335.00000	1,242	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			9.00000	5	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,286.00000	1,193	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			10.00000	6	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,384.00000	1,292	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			8.00000	5	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,286.00000	1,193	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			10.00000	6	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,091.00000	996	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			15.00000	10	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,139.00000	1,045	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			13.00000	8	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,042.00000	947	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			16.00000	11	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,483.00000	1,391	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			7.00000	4	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,433.00000	1,341	49.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			7.00000	4	49.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,532.00000	1,440	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			6.00000	4	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,631.00000	1,540	53.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			5.00000	3	53.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,879.00000	1,788	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			3.00000	1	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,780.00000	1,689	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			4.00000	2	54.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.60	Call			1,582.00000	1,490	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			6.00000	3	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,188.00000	1,094	44.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			12.00000	8	44.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,829.00000	1,738	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			3.00000	2	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,730.00000	1,639	54.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			4.00000	2	54.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,335.00000	1,242	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			9.00000	5	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,237.00000	1,144	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			11.00000	7	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			994.00000	899	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			18.00000	12	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			898.00000	802	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			22.00000	15	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			851.00000	755	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			25.00000	18	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			758.00000	663	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			32.00000	26	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,879.00000	1,788	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			3.00000	1	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,780.00000	1,689	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			4.00000	2	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,384.00000	1,292	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			8.00000	5	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			851.00000	755	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			25.00000	18	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			668.00000	573	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			42.00000	36	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			898.00000	802	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			22.00000	15	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			713.00000	617	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			37.00000	31	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,582.00000	1,490	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			6.00000	3	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,091.00000	996	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			15.00000	10	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			804.00000	709	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			28.00000	22	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			624.00000	530	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			48.00000	43	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			668.00000	573	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			42.00000	36	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			457.00000	367	35.14	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	12.80	Put			81.00000	80	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			126.00000	87	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			350.00000	400	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			68.00000	46	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			592.00000	659	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			45.00000	31	45.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			769.00000	844	45.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			38.00000	26	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			862.00000	939	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			24.00000	15	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,148.00000	1,228	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			21.00000	13	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,245.00000	1,326	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			18.00000	11	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,342.00000	1,424	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			114.00000	78	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			388.00000	441	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			92.00000	63	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			466.00000	526	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			61.00000	42	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			635.00000	705	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			50.00000	34	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			724.00000	798	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			41.00000	28	46.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			815.00000	892	46.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			35.00000	24	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			909.00000	987	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			83.00000	56	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			507.00000	570	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			55.00000	38	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			679.00000	751	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			32.00000	21	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			956.00000	1,035	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			26.00000	17	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,100.00000	1,180	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			22.00000	14	52.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,196.00000	1,277	52.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			19.00000	12	53.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,293.00000	1,375	53.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,829.00000	1,738	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			3.00000	2	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			6.00000	3	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,180.00000	2,266	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			2.00000	1	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,976.00000	3,065	75.13	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	16.95	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,774.00000	3,863	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,574.00000	4,663	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			6.00000	3	64.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,130.00000	2,216	64.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			2.00000	1	74.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,926.00000	3,015	74.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,725.00000	3,813	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,524.00000	4,613	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,178.00000	2,087	57.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			2.00000	0	57.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			126.00000	87	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			350.00000	400	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			9.00000	5	60.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,833.00000	1,918	60.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			3.00000	2	70.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,627.00000	2,715	70.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			1.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,425.00000	3,514	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,224.00000	4,313	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,576.00000	2,487	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			1.00000	0	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			16.00000	10	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,440.00000	1,523	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			5.00000	3	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,230.00000	2,316	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			2.00000	1	75.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,026.00000	3,114	75.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,824.00000	3,913	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,876.00000	2,787	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,078.00000	1,987	56.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			2.00000	1	56.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			24.00000	15	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,148.00000	1,228	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			8.00000	4	61.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,932.00000	2,018	61.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			3.00000	2	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,727.00000	2,815	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			1.00000	0	77.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.70	Put			3,525.00000	3,614	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,326.00000	3,237	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,527.00000	2,437	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			1.00000	0	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			50.00000	34	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			724.00000	798	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			15.00000	9	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,489.00000	1,572	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			5.00000	3	66.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,279.00000	2,366	66.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			2.00000	1	76.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,076.00000	3,164	76.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,576.00000	3,487	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,776.00000	2,687	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	0	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,978.00000	1,888	55.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			2.00000	1	55.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			7.00000	4	63.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,031.00000	2,117	63.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			3.00000	1	73.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,827.00000	2,915	73.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,676.00000	3,587	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,876.00000	2,787	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			3.00000	2	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,727.00000	2,815	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,626.00000	3,537	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,826.00000	2,737	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	0	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,028.00000	1,938	56.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			2.00000	1	56.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			8.00000	4	62.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,982.00000	2,067	62.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			3.00000	2	72.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,777.00000	2,865	72.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,726.00000	3,637	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,926.00000	2,837	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,128.00000	2,037	56.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			2.00000	0	56.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.05	Call			9.00000	5	61.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,883.00000	1,968	61.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			3.00000	2	71.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,677.00000	2,765	71.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,376.00000	3,287	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,576.00000	2,487	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			1.00000	0	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			16.00000	10	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,440.00000	1,523	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,276.00000	3,187	47.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	47.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,477.00000	2,387	59.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			1.00000	0	59.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			14.00000	8	57.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,538.00000	1,622	57.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			5.00000	2	66.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,329.00000	2,416	66.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			2.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,126.00000	3,214	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,176.00000	3,087	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,377.00000	2,287	58.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			1.00000	0	58.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			13.00000	7	58.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,637.00000	1,720	58.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			4.00000	2	67.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,428.00000	2,515	67.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			2.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,226.00000	3,314	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,476.00000	3,387	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,676.00000	2,587	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	0	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,126.00000	3,037	49.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	49.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,327.00000	2,237	58.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			1.00000	0	58.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			12.00000	6	59.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,686.00000	1,770	59.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			4.00000	2	68.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,478.00000	2,565	68.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			1.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,275.00000	3,364	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			3,026.00000	2,937	50.97	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 12/12/2008 Currency Future	10.15	Put		0.00000	0	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call		2,227.00000	2,137	57.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put		1.00000	0	57.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call		10.00000	6	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put		1,784.00000	1,869	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call		3.00000	2	69.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put		2,578.00000	2,665	69.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call		1.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put		3,375.00000	3,464	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call		3,076.00000	2,987	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put		0.00000	0	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call		2,277.00000	2,187	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put		1.00000	0	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call		11.00000	6	59.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put		1,735.00000	1,819	59.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call		4.00000	2	69.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put		2,528.00000	2,615	69.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call		1.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put		3,325.00000	3,414	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call		3,426.00000	3,337	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put		0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call		2,626.00000	2,537	56.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put		0.00000	0	56.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call		1,042.00000	947	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put		16.00000	11	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		17.00000	10	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		1,391.00000	1,473	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call		6.00000	3	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put		2,180.00000	2,266	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call		2.00000	1	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put		2,976.00000	3,065	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Call		0.00000	3,137	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Put		0.00000	0	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Call		0.00000	2,337	58.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Put		0.00000	0	58.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Call		0.00000	8	57.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Put		0.00000	1,671	57.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Call		0.00000	2	67.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Put		0.00000	2,466	67.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Call		0.00000	1	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Put		0.00000	3,264	77.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.35440	13.44180		27.53	10,817,064.00	810	5,167.00
€ / R On 16/03/2009 Currency Future	13.45	Call		744.00000	720	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		752.00000	816	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		823.00000	794	26.97	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	13.25	Put			631.00000	690	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			803.00000	775	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			661.00000	721	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			691.00000	670	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			849.00000	916	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			912.00000	877	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			521.00000	573	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			889.00000	856	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			547.00000	601	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			691.00000	670	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			849.00000	916	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			674.00000	655	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			882.00000	950	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			708.00000	687	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			816.00000	882	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			763.00000	738	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			721.00000	784	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			845.00000	814	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			603.00000	660	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			726.00000	703	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			784.00000	849	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			782.00000	756	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			691.00000	752	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			986.00000	946	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			444.00000	492	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			961.00000	923	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			469.00000	518	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			627.00000	611	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			985.00000	1,056	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			533.00000	522	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,241.00000	1,317	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			447.00000	440	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,555.00000	1,635	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			388.00000	382	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,846.00000	1,928	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			467.00000	459	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,475.00000	1,554	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			558.00000	545	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,166.00000	1,241	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			571.00000	558	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,129.00000	1,203	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			477.00000	468	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,435.00000	1,514	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,434.00000	1,370	23.96	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			192.00000	216	23.96	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 16/03/2009 Currency Future	12.70	Call			1,094.00000	1,047	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			352.00000	393	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,012.00000	971	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			420.00000	466	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,221.00000	1,165	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			279.00000	311	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,509.00000	1,443	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			168.00000	189	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,509.00000	1,443	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			168.00000	189	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,548.00000	1,480	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			156.00000	176	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,471.00000	1,406	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			179.00000	202	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,325.00000	1,265	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			233.00000	261	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,360.00000	1,299	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			219.00000	245	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,255.00000	1,198	24.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			263.00000	294	24.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,667.00000	1,596	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			125.00000	142	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,397.00000	1,334	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			205.00000	230	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,587.00000	1,518	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			145.00000	164	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,019.00000	1,937	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			77.00000	82	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,929.00000	1,848	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			87.00000	94	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,840.00000	1,762	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			98.00000	107	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,752.00000	1,676	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			110.00000	122	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,360.00000	1,299	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			219.00000	245	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,974.00000	1,892	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			82.00000	88	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,884.00000	1,805	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			92.00000	100	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,796.00000	1,719	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			104.00000	114	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,708.00000	1,636	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			116.00000	131	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,627.00000	1,557	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.95	Put			135.00000	153	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,548.00000	1,480	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			156.00000	176	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,752.00000	1,676	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			110.00000	122	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,289.00000	1,231	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			248.00000	277	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,471.00000	1,406	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			179.00000	202	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,187.00000	1,134	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			296.00000	329	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,123.00000	1,075	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			331.00000	370	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,187.00000	1,134	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			296.00000	329	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,123.00000	1,075	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			331.00000	370	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,066.00000	1,021	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			374.00000	417	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,155.00000	1,102	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			313.00000	348	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,884.00000	1,805	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			92.00000	100	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,708.00000	1,636	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			116.00000	131	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,325.00000	1,265	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			233.00000	261	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,155.00000	1,102	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			313.00000	348	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,039.00000	995	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			397.00000	441	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			613.00000	597	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,021.00000	1,092	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			545.00000	533	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,204.00000	1,279	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			936.00000	900	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			495.00000	545	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,039.00000	995	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			397.00000	441	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			658.00000	640	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			916.00000	985	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			498.00000	489	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,357.00000	1,434	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			708.00000	687	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			816.00000	882	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Call			533.00000	522	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,241.00000	1,317	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,065.00000	1,981	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			73.00000	77	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			373.00000	368	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,931.00000	2,014	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			293.00000	289	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,451.00000	2,535	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			233.00000	231	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,991.00000	3,076	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			181.00000	178	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,539.00000	3,624	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,012.00000	971	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			420.00000	466	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			429.00000	422	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,637.00000	1,718	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			336.00000	332	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,145.00000	2,228	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			266.00000	263	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,674.00000	2,759	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			212.00000	211	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,221.00000	3,307	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			282.00000	279	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,540.00000	2,624	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			209.00000	207	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,267.00000	3,353	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			135.00000	133	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,993.00000	4,078	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			82.00000	82	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,740.00000	4,827	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,156.00000	2,071	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			65.00000	67	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			642.00000	625	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			951.00000	1,021	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			323.00000	319	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,231.00000	2,315	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			237.00000	235	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,945.00000	3,031	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			166.00000	163	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,674.00000	3,759	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			102.00000	101	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,410.00000	4,497	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,534.00000	2,443	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			42.00000	39	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			380.00000	375	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.95	Put			1,888.00000	1,971	33.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			276.00000	273	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,585.00000	2,669	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			205.00000	204	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,313.00000	3,399	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			131.00000	129	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,039.00000	4,125	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,876.00000	2,787	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			35.00000	32	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,110.00000	2,026	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			69.00000	72	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			438.00000	431	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,596.00000	1,676	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			317.00000	313	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,275.00000	2,358	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			161.00000	159	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,719.00000	3,804	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,316.00000	3,229	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			24.00000	24	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,558.00000	3,470	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			16.00000	16	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,778.00000	2,689	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			37.00000	34	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			598.00000	583	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,056.00000	1,129	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			420.00000	414	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,678.00000	1,759	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			304.00000	301	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,362.00000	2,446	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			224.00000	223	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,082.00000	3,168	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,655.00000	3,567	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			13.00000	13	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,876.00000	2,787	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			35.00000	32	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			438.00000	431	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,596.00000	1,676	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,606.00000	3,519	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	14	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,827.00000	2,738	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			36.00000	33	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			613.00000	597	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,021.00000	1,092	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			310.00000	307	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,319.00000	2,402	34.83	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 16/03/2009 Currency Future	16.25	Call			228.00000	227	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,037.00000	3,122	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,753.00000	3,665	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			11.00000	11	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,975.00000	2,885	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			33.00000	31	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,203.00000	2,117	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			61.00000	62	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			457.00000	449	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,515.00000	1,595	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			330.00000	325	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,188.00000	2,271	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			242.00000	239	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,900.00000	2,985	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,364.00000	3,277	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	22	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,583.00000	2,492	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			41.00000	38	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			545.00000	533	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,204.00000	1,279	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,268.00000	3,181	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			26.00000	26	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,485.00000	2,394	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			43.00000	40	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			521.00000	511	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,279.00000	1,356	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			271.00000	268	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,629.00000	2,714	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			201.00000	200	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,360.00000	3,446	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,171.00000	3,082	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			29.00000	28	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,389.00000	2,301	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			47.00000	47	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			498.00000	489	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,357.00000	1,434	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			358.00000	353	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,016.00000	2,099	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			261.00000	258	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,719.00000	2,804	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			192.00000	189	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,450.00000	3,535	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,461.00000	3,373	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			19.00000	19	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,680.00000	2,590	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.80	Put			39.00000	36	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,289.00000	1,231	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			248.00000	277	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			403.00000	398	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,762.00000	1,843	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			216.00000	215	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,174.00000	3,260	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,122.00000	3,033	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			30.00000	29	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,342.00000	2,255	24.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			50.00000	50	24.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			488.00000	478	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,396.00000	1,474	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			351.00000	346	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,059.00000	2,141	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			256.00000	253	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,764.00000	2,849	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			187.00000	184	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,495.00000	3,579	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,024.00000	2,934	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			32.00000	30	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,249.00000	2,162	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			57.00000	58	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			246.00000	244	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,855.00000	2,940	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			176.00000	173	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,584.00000	3,669	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,073.00000	2,984	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			31.00000	29	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,295.00000	2,208	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			54.00000	54	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			343.00000	339	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,102.00000	2,184	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			251.00000	249	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,809.00000	2,894	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,364.00000	3,277	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	22	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,412.00000	3,325	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			21.00000	21	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,632.00000	2,541	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			40.00000	37	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			395.00000	390	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,804.00000	1,885	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			287.00000	284	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,495.00000	2,580	35.43	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	10.25	Call			0.00000	3,132	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	27	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			0.00000	2,348	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	43	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			0.00000	499	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			0.00000	1,395	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			0.00000	360	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			0.00000	2,056	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	263	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			0.00000	2,759	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	195	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			0.00000	3,490	38.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.56950		13.66090		26.96	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,001.00000	1,008	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			990.00000	1,089	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,077.00000	1,082	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			866.00000	963	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,039.00000	1,044	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			928.00000	1,025	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			930.00000	941	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,119.00000	1,222	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,057.00000	1,063	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			897.00000	993	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,133.00000	1,142	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			772.00000	873	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,133.00000	1,142	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			772.00000	873	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,113.00000	1,122	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			803.00000	902	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			982.00000	991	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,021.00000	1,121	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			898.00000	910	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,187.00000	1,291	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,095.00000	1,102	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			834.00000	932	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			947.00000	957	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,086.00000	1,188	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,019.00000	1,026	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			958.00000	1,057	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,095.00000	1,102	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			834.00000	932	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,039.00000	1,044	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			928.00000	1,025	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,207.00000	1,207	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			696.00000	787	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.25	Call			1,153.00000	1,161	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			742.00000	842	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,019.00000	1,026	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			958.00000	1,057	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			847.00000	856	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,286.00000	1,386	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			699.00000	712	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,538.00000	1,643	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			573.00000	589	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,812.00000	1,919	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			491.00000	508	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,030.00000	2,139	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			633.00000	648	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,673.00000	1,779	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			770.00000	781	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,409.00000	1,512	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			808.00000	818	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,347.00000	1,448	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			649.00000	664	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,638.00000	1,744	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,351.00000	1,345	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			590.00000	675	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,235.00000	1,233	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			674.00000	764	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,442.00000	1,432	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			531.00000	613	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,739.00000	1,717	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			378.00000	448	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,704.00000	1,684	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			393.00000	465	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,774.00000	1,751	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			363.00000	432	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,704.00000	1,684	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			393.00000	465	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,570.00000	1,555	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			459.00000	535	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,603.00000	1,587	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			442.00000	517	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,505.00000	1,493	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			494.00000	573	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,918.00000	1,890	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			307.00000	370	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,636.00000	1,619	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			425.00000	499	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,809.00000	1,785	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.20	Put			349.00000	416	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,882.00000	1,854	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			321.00000	385	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,845.00000	1,820	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			334.00000	400	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,185.00000	2,147	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			224.00000	278	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,107.00000	2,072	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			246.00000	302	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,030.00000	1,998	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			270.00000	328	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,955.00000	1,925	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			294.00000	356	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,670.00000	1,651	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			409.00000	482	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,146.00000	2,109	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			235.00000	290	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,069.00000	2,035	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			258.00000	315	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,993.00000	1,961	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			282.00000	342	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,570.00000	1,555	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			459.00000	535	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,882.00000	1,854	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			321.00000	385	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,537.00000	1,524	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			476.00000	554	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,473.00000	1,462	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			512.00000	593	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,918.00000	1,890	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			307.00000	370	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,845.00000	1,820	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			334.00000	400	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,381.00000	1,373	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			570.00000	654	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,225.00000	2,185	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			214.00000	266	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,069.00000	2,035	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			258.00000	315	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,505.00000	1,493	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			494.00000	573	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,321.00000	1,316	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			610.00000	697	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,263.00000	1,261	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			652.00000	741	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Call			1,381.00000	1,373	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			570.00000	654	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,537.00000	1,524	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			476.00000	554	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,411.00000	1,403	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			550.00000	633	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,739.00000	1,717	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			378.00000	448	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,670.00000	1,651	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			409.00000	482	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,411.00000	1,403	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			550.00000	633	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,351.00000	1,345	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			590.00000	675	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,292.00000	1,288	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			631.00000	719	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,263.00000	1,261	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			652.00000	741	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			965.00000	974	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,054.00000	1,154	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,180.00000	1,180	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			719.00000	811	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	925	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,153.00000	1,256	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			789.00000	800	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,378.00000	1,480	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			752.00000	764	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,441.00000	1,544	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			716.00000	729	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,505.00000	1,610	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			682.00000	696	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,571.00000	1,676	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			618.00000	633	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,707.00000	1,813	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			588.00000	603	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,777.00000	1,884	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			558.00000	575	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,848.00000	1,955	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			531.00000	547	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,920.00000	2,028	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			882.00000	895	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,221.00000	1,325	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			734.00000	746	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,473.00000	1,577	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			666.00000	680	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.60	Put			1,605.00000	1,710	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			770.00000	781	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,409.00000	1,512	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			734.00000	746	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,473.00000	1,577	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			666.00000	680	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,605.00000	1,710	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			603.00000	618	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,742.00000	1,848	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			544.00000	561	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,883.00000	1,991	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			517.00000	534	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,956.00000	2,065	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			466.00000	484	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,105.00000	2,214	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			442.00000	460	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,181.00000	2,291	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			419.00000	437	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,258.00000	2,368	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			397.00000	416	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,336.00000	2,446	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			603.00000	618	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,742.00000	1,848	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			573.00000	589	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,812.00000	1,919	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			466.00000	484	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,105.00000	2,214	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			847.00000	856	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,286.00000	1,386	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			947.00000	957	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,086.00000	1,188	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			867.00000	875	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,256.00000	1,356	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,235.00000	1,233	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			674.00000	764	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	925	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,153.00000	1,256	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			867.00000	875	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,256.00000	1,356	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			827.00000	837	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,316.00000	1,417	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,001.00000	1,008	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			990.00000	1,089	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			827.00000	837	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,316.00000	1,417	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Call			1,207.00000	1,207	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			696.00000	787	25.87	0.00	0	0.00
ALBI On 05/02/2009 Index Future			291.81800		291.83400		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			299.48000		300.13100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			305.86700		305.51100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			122.52400		122.47300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.74100		125.99600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.71800		129.42000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			293.60000		293.52900		0.00	2,936,000.00	1	513.00
GOVI On 07/05/2009 jGovi			301.30900		301.97500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			308.44400		310.17900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.13400		339.13400		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			349.02800		349.02800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.35200		9.19000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.95300		8.89700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35300		8.31000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.12000		9.05800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.92100		8.86300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.00500		8.93600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.91200		8.83700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.77500		11.77500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.26700		10.18400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.71100		8.61100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.80600		7.61900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.54400		7.33700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.33300		8.11300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.09100		7.86500		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
JN02 On 06/08/2009 jNote			8.06900		7.85300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.55400		8.48200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.46000		8.38800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.46200		8.39300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.59300		8.51600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.51800		8.44200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.49400		8.42100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.79800		11.81800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.79100		11.86400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.69200		11.80800		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.59000		11.65400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.32600		11.38100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.99300		11.03000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.98800		10.99800		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			282.04300		281.92100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			289.44800		290.03200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			296.30200		297.91200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.55800		7.54500		3.00	0.00	0	4,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,635.00000	3,615	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2.00000	2	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.03400		6.84800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,421.00000	3,218	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			375.00000	413	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.53500		6.17400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,446.00000	4,152	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			767.00000	854	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,635.00000	4,335	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			706.00000	787	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.98600		7.98700		11.95	0.00	0	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,466.00000	3,407	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,920.00000	1,855	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,408.00000	5,362	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			990.00000	938	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,361.00000	11,352	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			128.00000	112	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,672.00000	7,642	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			466.00000	430	12.40	0.00	0	850.00

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	9.50	Call		8,878.00000	8,855	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		309.00000	281	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.86900	7.83200		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		8,100.00000	7,908	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,576.00000	1,597	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.80500	7.73300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		8,285.00000	7,903	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		139.00000	160	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.94300	7.93500		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call		13,450.00000	13,361	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			7.85900	7.83900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		12,055.00000	11,832	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1.00000	2	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.82000	7.77800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		12,650.00000	12,183	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		8.00000	10	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.28200	11.54600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		838.00000	824	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		879.00000	851	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.40700	11.60900		0.50	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		63.00000	78	0.50	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		244.00000	199	0.50	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.00300	7.99800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		5,692.00000	5,668	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		2.00000	2	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.83600	7.80700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,411.00000	6,279	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		39.00000	40	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.75200	7.67700		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		6,817.00000	6,500	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		96.00000	112	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.05500	8.04400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		7,102.00000	7,034	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.93400	7.90500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,445.00000	6,271	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		29.00000	31	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.87400	7.81200		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,241.00000	7,877	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 06/08/2009 Bond Future	9.25	Put		38.00000	46	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.06500	8.05400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		7,613.00000	7,539	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.95600	7.92900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,837.00000	6,659	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		21.00000	23	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.90600	7.84900		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,727.00000	8,357	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		21.00000	25	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.00500	7.99800		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,813.00000	4,785	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		5.00000	4	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.82000	7.78600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,639.00000	4,514	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		115.00000	120	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.72300	7.63700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,865.00000	5,570	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		132.00000	153	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.09000	8.09100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,549.00000	7,555	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.99400	7.98100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,678.00000	6,589	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		15.00000	15	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.95000	7.91000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,586.00000	8,317	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		14.00000	16	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.10800	8.11500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,365.00000	4,413	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		6.00000	4	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.02000	8.01800		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,044.00000	5,028	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		47.00000	46	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.98300	7.97400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,434.00000	8,370	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		13.00000	13	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.58400	7.57800		0.00	0.00	0	5,545.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/02/2009 Bond Future	9.00	Call			12,559.00000	12,498	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			7.51300		7.49800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,348.00000	13,196	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			7.47600		7.44500		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,894.00000	11,577	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			289.83200		289.76000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			297.44200		298.09700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			304.48400		306.19600		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.70650		6.58840		34.66	67,065.00	10	5,363.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			107.00000	153	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			119.00000	47	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			73.00000	100	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			185.00000	94	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			130.00000	188	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			92.00000	32	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			157.00000	227	31.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			68.00000	20	31.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			224.00000	317	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			36.00000	11	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			130.00000	188	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			92.00000	32	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			61.00000	81	35.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			223.00000	124	35.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			89.00000	125	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			150.00000	68	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			42.00000	52	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			304.00000	195	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			35.00000	41	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			347.00000	235	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			51.00000	65	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			263.00000	159	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			89.00000	125	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			150.00000	68	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			1.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			913.00000	794	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,012.00000	894	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			3.00000	3	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			765.00000	646	43.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.20	Call			8.00000	8	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			619.00000	502	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			18.00000	20	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			480.00000	363	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			29.00000	32	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			391.00000	275	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			265.00000	365	36.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			27.00000	9	36.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			355.00000	461	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			17.00000	5	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			448.00000	558	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			10.00000	2	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			189.00000	271	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			50.00000	15	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			403.00000	509	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			14.00000	3	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			189.00000	271	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			50.00000	15	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			51.00000	65	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			263.00000	159	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			308.00000	414	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			19.00000	7	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			35.00000	41	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			347.00000	235	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			24.00000	24	40.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			435.00000	318	40.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			18.00000	20	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			480.00000	363	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			10.00000	12	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			572.00000	455	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			6.00000	6	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			667.00000	549	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			29.00000	32	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			391.00000	275	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			10.00000	12	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			572.00000	455	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			224.00000	317	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			36.00000	11	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			14.00000	16	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			525.00000	410	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			495.00000	607	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			7.00000	1	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			591.00000	707	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			3.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			308.00000	414	39.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.30	Put			19.00000	7	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			789.00000	907	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			689.00000	807	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			1.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			839.00000	957	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			739.00000	857	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			1.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			640.00000	757	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			2.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			543.00000	657	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			4.00000	1	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			448.00000	558	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			10.00000	2	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			543.00000	657	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			4.00000	1	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			640.00000	757	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			2.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			1.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			863.00000	745	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			1.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			962.00000	844	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			1.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			863.00000	745	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			1.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			962.00000	844	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,062.00000	944	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,162.00000	1,044	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			8.00000	8	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			619.00000	502	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			4.00000	4	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			716.00000	597	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			2.00000	2	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			814.00000	695	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,112.00000	994	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,212.00000	1,094	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,312.00000	1,194	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,412.00000	1,294	43.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.40	Call			2.00000	2	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			814.00000	695	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,112.00000	994	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,312.00000	1,194	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			4.00000	4	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			716.00000	597	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			403.00000	509	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			14.00000	3	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			73.00000	100	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			185.00000	94	34.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.81570		6.69140		28.20	0.00	0	2,436.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			387.00000	445	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			396.00000	330	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			387.00000	445	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			396.00000	330	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			369.00000	424	27.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			428.00000	359	27.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			336.00000	386	28.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			494.00000	420	28.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			406.00000	466	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			365.00000	300	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			426.00000	488	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			335.00000	272	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			468.00000	537	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			277.00000	222	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			320.00000	368	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			529.00000	452	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			352.00000	404	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			460.00000	389	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			352.00000	404	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			460.00000	389	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			306.00000	352	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			565.00000	486	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			293.00000	336	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			601.00000	520	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			306.00000	352	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			565.00000	486	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			320.00000	368	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			529.00000	452	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			280.00000	321	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	556	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			131.00000	160	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,090.00000	994	30.97	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	7.80	Call			106.00000	131	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,215.00000	1,115	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			161.00000	194	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			969.00000	879	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			209.00000	250	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			817.00000	734	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			252.00000	294	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	629	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			268.00000	307	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			677.00000	592	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			493.00000	565	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			251.00000	200	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			546.00000	628	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			204.00000	162	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			608.00000	698	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			166.00000	132	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			447.00000	512	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			305.00000	246	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			575.00000	662	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			183.00000	147	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			447.00000	512	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			305.00000	246	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			518.00000	594	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			227.00000	179	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			493.00000	565	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			251.00000	200	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			280.00000	321	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	556	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			642.00000	735	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			150.00000	119	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			518.00000	594	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			227.00000	179	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			252.00000	294	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	629	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			237.00000	282	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			745.00000	666	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			209.00000	250	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			817.00000	734	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			183.00000	221	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	805	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			222.00000	265	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			781.00000	700	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			196.00000	235	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			854.00000	769	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			406.00000	466	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Put			365.00000	300	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			713.00000	811	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			122.00000	95	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			642.00000	735	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			150.00000	119	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			868.00000	974	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			77.00000	58	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			789.00000	891	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			98.00000	75	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			828.00000	932	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			87.00000	66	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			751.00000	850	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			109.00000	85	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			677.00000	772	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			136.00000	106	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			677.00000	772	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			136.00000	106	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			237.00000	282	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			745.00000	666	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			183.00000	221	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	805	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			172.00000	207	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			930.00000	842	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			150.00000	182	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,009.00000	917	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			140.00000	171	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,049.00000	955	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			122.00000	150	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,131.00000	1,034	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			92.00000	114	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,300.00000	1,198	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			92.00000	114	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,300.00000	1,198	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			79.00000	99	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,388.00000	1,283	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			68.00000	86	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,477.00000	1,370	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			59.00000	74	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,567.00000	1,458	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			114.00000	140	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,172.00000	1,074	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			99.00000	122	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,257.00000	1,156	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			85.00000	106	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,344.00000	1,240	30.97	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	8.05	Call			74.00000	92	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,432.00000	1,326	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.90940		6.78340		26.55	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			503.00000	565	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			519.00000	455	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			503.00000	565	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			519.00000	455	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			485.00000	545	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			552.00000	486	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			452.00000	508	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			619.00000	549	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			521.00000	584	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			488.00000	425	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			541.00000	605	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			458.00000	395	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			578.00000	647	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			395.00000	338	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			485.00000	545	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			552.00000	486	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			422.00000	474	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			689.00000	615	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			452.00000	508	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			619.00000	549	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			468.00000	526	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			585.00000	517	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			408.00000	459	27.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			725.00000	649	27.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			395.00000	444	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			762.00000	684	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			422.00000	474	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			689.00000	615	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			437.00000	491	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			653.00000	581	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			395.00000	444	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			762.00000	684	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			216.00000	254	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,232.00000	1,145	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			195.00000	231	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,312.00000	1,221	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			263.00000	307	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,079.00000	998	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			318.00000	368	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	859	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			365.00000	416	28.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			832.00000	756	28.32	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 12/06/2009 Currency Future	7.20	Call			382.00000	429	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			799.00000	720	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			599.00000	671	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			366.00000	311	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			644.00000	726	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			311.00000	267	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			669.00000	758	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			286.00000	248	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			559.00000	625	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			426.00000	366	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			669.00000	758	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			286.00000	248	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			559.00000	625	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			426.00000	366	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			621.00000	695	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			337.00000	286	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			468.00000	526	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			585.00000	517	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			731.00000	823	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			248.00000	214	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			541.00000	605	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			458.00000	395	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			382.00000	429	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			799.00000	720	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			349.00000	403	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			865.00000	793	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			318.00000	368	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			934.00000	859	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			289.00000	337	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,006.00000	927	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			333.00000	385	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			900.00000	826	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			303.00000	352	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			970.00000	893	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			796.00000	892	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			213.00000	183	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			937.00000	1,039	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			153.00000	130	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			865.00000	964	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			181.00000	155	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			796.00000	892	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			213.00000	183	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			731.00000	823	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			248.00000	214	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			900.00000	1,001	24.24	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	6.05	Put			167.00000	142	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			830.00000	928	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			197.00000	168	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			763.00000	857	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			230.00000	198	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			700.00000	790	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			266.00000	231	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			830.00000	928	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			197.00000	168	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			276.00000	321	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,042.00000	962	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			250.00000	293	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,117.00000	1,034	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			349.00000	403	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			865.00000	793	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			238.00000	280	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,155.00000	1,070	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			238.00000	280	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,155.00000	1,070	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			216.00000	254	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,232.00000	1,145	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			195.00000	231	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,312.00000	1,221	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			176.00000	209	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,393.00000	1,300	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			159.00000	190	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,476.00000	1,380	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			143.00000	172	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,560.00000	1,462	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			129.00000	155	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,645.00000	1,546	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			143.00000	172	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,560.00000	1,462	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			276.00000	321	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,042.00000	962	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			644.00000	726	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			311.00000	267	24.24	0.00	0	0.00

Total for Derivatives:

265,177,590.60

24,066

420,220.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								265,177,590.60	24,066	420,220.00
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