



# Daily MTM Report

Daily summary for 10/12/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR2 On 19/01/2009 Bond			18.54200	18.63960			0.00	0	0.00
R153 On 31/08/2010 Bond			7.78000	7.88000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.88000	8.02000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.80000	7.94000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.55700	11.77800			0.00	0	0.00
R201 On 21/12/2014 Bond			7.91500	8.06000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.94000	8.08000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.95000	8.09000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.94500	8.08500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.96500	8.10500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.96900	8.10800			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				7.42000	7.57500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.20090		10.22730		35.40	151,054,927.20	14,808	154,496.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			131.00000	89	36.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			154.00000	138	36.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			183.00000	137	36.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			106.00000	86	36.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			83.00000	50	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			255.00000	250	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			152.00000	107	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			125.00000	106	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			112.00000	73	38.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			185.00000	172	38.36	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			71.00000	42	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			293.00000	291	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			290.00000	246	40.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			63.00000	45	40.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			371.00000	330	42.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			44.00000	29	42.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			414.00000	374	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			37.00000	23	43.91	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			44.00000	25	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			417.00000	424	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			38.00000	21	48.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			461.00000	470	48.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			60.00000	35	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			333.00000	334	44.29	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			642.00000	609	49.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			14.00000	8	49.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			217.00000	171	37.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			89.00000	70	37.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			96.00000	61	39.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			219.00000	210	39.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			217.00000	171	37.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			89.00000	70	37.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			330.00000	287	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			53.00000	36	41.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.80	Call			458.00000	420	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			30.00000	19	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			330.00000	287	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			53.00000	36	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			21.00000	12	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			644.00000	661	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			11.00000	6	61.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			884.00000	905	61.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			9.00000	4	63.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			981.00000	1,003	63.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			7.00000	3	65.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,080.00000	1,102	65.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			5.00000	2	70.07	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			28.00000	16	51.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			551.00000	565	51.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,277.00000	1,301	70.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			96.00000	61	39.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			219.00000	210	39.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,527.00000	2,501	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			24.00000	14	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			597.00000	613	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			689.00000	657	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			12.00000	6	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,130.00000	1,101	57.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			3.00000	0	57.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			834.00000	804	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			7.00000	3	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			932.00000	903	55.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			5.00000	2	55.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			737.00000	706	52.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			10.00000	5	52.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,031.00000	1,002	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			4.00000	1	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			834.00000	804	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			7.00000	3	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,229.00000	1,201	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			2.00000	0	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,180.00000	1,151	58.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			2.00000	0	58.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,628.00000	1,601	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,379.00000	1,351	60.99	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			1.00000	0	60.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,777.00000	1,751	59.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.45	Put			0.00000	0	59.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,827.00000	1,801	58.27	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,877.00000	1,851	57.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			0.00000	0	57.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,977.00000	1,951	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			0.00000	0	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,927.00000	1,901	56.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	56.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,127.00000	2,101	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,227.00000	2,201	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	0	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,728.00000	1,701	59.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			0.00000	0	59.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,327.00000	2,301	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,127.00000	2,101	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,027.00000	2,001	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,528.00000	1,501	62.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			1.00000	0	62.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,027.00000	2,001	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,628.00000	1,601	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,428.00000	1,401	61.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			1.00000	0	61.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,427.00000	2,401	50.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	50.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,327.00000	2,301	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,927.00000	1,901	56.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	56.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,377.00000	2,351	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	0	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,277.00000	2,251	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,177.00000	2,151	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			0.00000	0	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,077.00000	2,051	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			0.00000	0	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,678.00000	1,651	60.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			0.00000	0	60.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,578.00000	1,551	62.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			1.00000	0	62.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,329.00000	1,301	60.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			1.00000	0	60.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,528.00000	1,501	62.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			1.00000	0	62.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,428.00000	1,401	61.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			1.00000	0	61.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,478.00000	1,451	62.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			1.00000	0	62.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,379.00000	1,351	60.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			1.00000	0	60.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,279.00000	1,251	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			2.00000	0	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,080.00000	1,052	57.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			3.00000	1	57.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			982.00000	952	56.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			4.00000	1	56.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			883.00000	853	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			6.00000	2	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			785.00000	755	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			8.00000	4	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,130.00000	1,101	57.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			3.00000	0	57.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,031.00000	1,002	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			4.00000	1	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			458.00000	420	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			30.00000	19	45.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,827.00000	1,801	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	58.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			548.00000	513	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			21.00000	12	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			548.00000	513	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			21.00000	12	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			932.00000	903	55.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			5.00000	2	55.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			503.00000	466	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			25.00000	15	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			14.00000	8	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			787.00000	807	58.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			2.00000	1	82.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,774.00000	1,800	82.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			1.00000	0	95.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,273.00000	2,300	95.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			8.00000	4	64.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,030.00000	1,053	64.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			3.00000	1	75.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,526.00000	1,550	75.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			1.00000	1	89.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,024.00000	2,050	89.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			883.00000	853	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			6.00000	2	54.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			6.00000	3	66.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,129.00000	1,152	66.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			2.00000	1	78.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,625.00000	1,650	78.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			1.00000	1	92.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,124.00000	2,150	92.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			1.00000	0	96.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,523.00000	2,549	96.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			52.00000	30	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			374.00000	379	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			2.00000	1	84.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,824.00000	1,850	84.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			1.00000	0	96.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,573.00000	2,599	96.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,323.00000	3,349	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,073.00000	4,099	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,279.00000	1,251	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			2.00000	0	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			2.00000	1	81.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,725.00000	1,750	81.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			1.00000	0	96.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,473.00000	2,499	96.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,223.00000	3,249	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,973.00000	3,999	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			1.00000	0	95.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,373.00000	2,399	95.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,123.00000	3,149	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,873.00000	3,899	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			4.00000	2	72.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,376.00000	1,401	72.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			1.00000	0	98.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,873.00000	2,899	98.45	0.00	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	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,623.00000	3,649	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,127.00000	3,101	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,277.00000	3,251	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			33.00000	18	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			505.00000	517	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			5.00000	2	68.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,228.00000	1,251	68.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			1.00000	1	88.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,974.00000	2,000	88.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			1.00000	0	97.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,723.00000	2,749	97.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,427.00000	3,401	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,677.00000	2,651	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	49.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,227.00000	3,201	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,477.00000	2,451	50.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	50.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			1.00000	0	97.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,773.00000	2,799	97.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,027.00000	3,001	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,277.00000	2,251	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			785.00000	755	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			8.00000	4	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			152.00000	107	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			125.00000	106	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			16.00000	9	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			739.00000	758	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			3.00000	1	74.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,476.00000	1,500	74.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			1.00000	1	95.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,224.00000	2,250	95.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			1.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,973.00000	2,999	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,927.00000	2,901	48.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	48.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			12.00000	7	59.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			835.00000	856	59.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			3.00000	1	77.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,575.00000	1,600	77.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			1.00000	0	95.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,323.00000	2,349	95.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,073.00000	3,099	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,727.00000	2,701	49.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	49.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,273.00000	3,299	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,627.00000	2,601	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			1.00000	1	85.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,874.00000	1,900	85.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			1.00000	0	97.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,623.00000	2,649	97.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,373.00000	3,399	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,827.00000	2,801	48.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	48.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			595.00000	561	48.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			17.00000	10	48.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			10.00000	5	62.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			932.00000	954	62.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			2.00000	1	80.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,675.00000	1,700	80.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			1.00000	0	96.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,423.00000	2,449	96.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,173.00000	3,199	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,577.00000	2,551	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			6.00000	3	67.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,178.00000	1,202	67.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			1.00000	1	86.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,924.00000	1,950	86.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			1.00000	0	97.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,673.00000	2,699	97.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			0.00000	0	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,423.00000	3,449	98.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,327.00000	3,301	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,927.00000	2,901	48.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	48.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,777.00000	2,751	49.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	49.20	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future			10.43300	10.45650		28.26	312,374,453.00	29,941	90,233.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		634.00000	599	28.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		628.00000	616	28.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		654.00000	618	28.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		597.00000	585	28.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		580.00000	545	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		724.00000	712	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		598.00000	563	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		691.00000	680	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		547.00000	513	29.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		791.00000	780	29.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		616.00000	580	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		659.00000	647	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		714.00000	679	27.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		507.00000	496	27.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		757.00000	722	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		450.00000	439	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		808.00000	770	26.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		402.00000	387	26.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		503.00000	464	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		896.00000	881	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		471.00000	428	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		964.00000	945	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		564.00000	529	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		757.00000	746	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		673.00000	638	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		567.00000	555	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		532.00000	498	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		825.00000	815	29.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		580.00000	545	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		724.00000	712	29.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		694.00000	659	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		537.00000	526	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		735.00000	700	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		478.00000	467	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		808.00000	770	26.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		402.00000	387	26.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		735.00000	700	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		478.00000	467	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		694.00000	659	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		537.00000	526	27.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		419.00000	379	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,063.00000	1,046	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		330.00000	293	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,274.00000	1,260	29.97	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	11.45	Call			317.00000	280	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,310.00000	1,297	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			280.00000	245	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,423.00000	1,412	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			453.00000	411	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			996.00000	978	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,569.00000	2,542	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			12.00000	9	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			995.00000	953	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			289.00000	270	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,319.00000	1,280	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			162.00000	147	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,169.00000	1,128	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			212.00000	195	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,029.00000	987	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			272.00000	254	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,243.00000	1,203	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			186.00000	170	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,097.00000	1,056	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			241.00000	223	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,397.00000	1,359	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			141.00000	126	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,775.00000	1,742	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			69.00000	59	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,732.00000	1,698	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			75.00000	65	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,909.00000	1,877	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			53.00000	44	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,909.00000	1,877	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			53.00000	44	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,955.00000	1,923	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			48.00000	40	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,093.00000	2,062	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			36.00000	29	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,046.00000	2,016	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			40.00000	33	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,000.00000	1,969	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			44.00000	36	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,186.00000	2,157	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			29.00000	24	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,955.00000	1,923	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			48.00000	40	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,424.00000	2,396	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			17.00000	13	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,328.00000	2,300	26.43	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	8.15	Put			21.00000	17	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,233.00000	2,204	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			27.00000	21	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,139.00000	2,109	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			33.00000	26	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,864.00000	1,832	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			58.00000	49	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,688.00000	1,654	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			82.00000	71	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,139.00000	2,109	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			33.00000	26	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,046.00000	2,016	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			40.00000	33	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,688.00000	1,654	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			82.00000	71	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,603.00000	1,567	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			96.00000	84	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,472.00000	2,445	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			15.00000	12	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,376.00000	2,348	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			19.00000	15	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,280.00000	2,252	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			24.00000	19	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,820.00000	1,787	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			63.00000	54	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,376.00000	2,348	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			19.00000	15	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,280.00000	2,252	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			24.00000	19	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,820.00000	1,787	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			63.00000	54	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,732.00000	1,698	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			75.00000	65	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,645.00000	1,610	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			89.00000	77	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,424.00000	2,396	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			17.00000	13	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,328.00000	2,300	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			21.00000	17	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,864.00000	1,832	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			58.00000	49	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,186.00000	2,157	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			29.00000	24	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,561.00000	1,525	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			104.00000	92	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,478.00000	1,441	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			121.00000	108	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,397.00000	1,359	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			141.00000	126	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,478.00000	1,441	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			121.00000	108	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,243.00000	1,203	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			186.00000	170	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,097.00000	1,056	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			241.00000	223	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,029.00000	987	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			272.00000	254	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,645.00000	1,610	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			89.00000	77	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,319.00000	1,280	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			162.00000	147	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			962.00000	920	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			306.00000	287	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			899.00000	856	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			342.00000	323	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			838.00000	795	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			381.00000	362	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			962.00000	920	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			306.00000	287	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			899.00000	856	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			342.00000	323	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			780.00000	745	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			423.00000	412	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,280.00000	1,241	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			174.00000	158	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,205.00000	1,165	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			199.00000	182	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,133.00000	1,092	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			226.00000	209	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,063.00000	1,021	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			256.00000	238	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			930.00000	888	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			324.00000	305	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			868.00000	825	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			361.00000	342	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			757.00000	722	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			450.00000	439	27.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			598.00000	563	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			691.00000	680	28.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			564.00000	529	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	10.65	Put			757.00000	746	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			436.00000	395	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,029.00000	1,012	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			403.00000	363	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,097.00000	1,080	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			654.00000	618	28.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			597.00000	585	28.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			517.00000	483	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			860.00000	850	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			489.00000	446	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			932.00000	913	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			517.00000	483	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			860.00000	850	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			388.00000	348	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,131.00000	1,115	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			358.00000	320	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,201.00000	1,187	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			358.00000	320	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,201.00000	1,187	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			304.00000	268	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,348.00000	1,335	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			257.00000	224	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,501.00000	1,491	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			236.00000	204	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,579.00000	1,571	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			216.00000	186	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,660.00000	1,653	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			198.00000	169	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,742.00000	1,736	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			436.00000	395	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,029.00000	1,012	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			403.00000	363	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,097.00000	1,080	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			373.00000	334	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,166.00000	1,151	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			344.00000	306	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,237.00000	1,223	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			292.00000	257	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,385.00000	1,374	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			268.00000	234	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,462.00000	1,451	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			246.00000	214	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,540.00000	1,531	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			226.00000	195	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,619.00000	1,612	29.97	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	11.80	Call			236.00000	204	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,579.00000	1,571	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			780.00000	745	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			423.00000	412	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			489.00000	446	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			932.00000	913	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			419.00000	379	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,063.00000	1,046	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			673.00000	638	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			567.00000	555	28.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			503.00000	464	29.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			896.00000	881	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.60960		10.63190		28.20	26,524,000.00	2,500	4,599.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			862.00000	832	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			880.00000	872	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			899.00000	870	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			818.00000	810	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			809.00000	779	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			977.00000	970	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			880.00000	851	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			848.00000	841	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			844.00000	814	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			912.00000	904	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			776.00000	747	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,044.00000	1,037	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			939.00000	910	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			757.00000	750	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			997.00000	969	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			665.00000	659	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,017.00000	989	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			635.00000	630	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			726.00000	697	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,144.00000	1,137	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			688.00000	659	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,206.00000	1,200	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			792.00000	763	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,010.00000	1,003	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			809.00000	779	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			977.00000	970	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			899.00000	870	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			818.00000	810	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			761.00000	731	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,079.00000	1,071	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			919.00000	889	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			787.00000	780	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			959.00000	930	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			727.00000	721	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			959.00000	930	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			727.00000	721	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			617.00000	589	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,335.00000	1,330	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			522.00000	496	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,540.00000	1,536	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			507.00000	481	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,575.00000	1,572	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			465.00000	440	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,683.00000	1,681	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			669.00000	641	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,238.00000	1,231	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			792.00000	763	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,010.00000	1,003	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,181.00000	1,153	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			499.00000	493	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,470.00000	1,441	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			338.00000	332	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,337.00000	1,308	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			405.00000	398	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,211.00000	1,183	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			479.00000	473	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,402.00000	1,374	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			370.00000	364	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,273.00000	1,244	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			441.00000	435	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,539.00000	1,511	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			307.00000	301	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,875.00000	1,847	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			193.00000	188	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,875.00000	1,847	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			193.00000	188	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,995.00000	1,967	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			163.00000	158	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,036.00000	2,008	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			154.00000	149	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,077.00000	2,049	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			145.00000	140	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,160.00000	2,133	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			128.00000	123	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,118.00000	2,091	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			136.00000	131	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,288.00000	2,261	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	102	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,118.00000	2,091	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			136.00000	131	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,955.00000	1,927	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			173.00000	167	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,463.00000	2,437	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			81.00000	77	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,375.00000	2,348	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			93.00000	89	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,202.00000	2,175	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			120.00000	116	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,797.00000	1,769	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			215.00000	210	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,721.00000	1,693	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			239.00000	234	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,418.00000	2,392	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			87.00000	83	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,331.00000	2,305	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			99.00000	95	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,245.00000	2,218	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			113.00000	109	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,915.00000	1,887	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			183.00000	177	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,836.00000	1,808	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			204.00000	199	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,759.00000	1,731	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			227.00000	222	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,642.00000	2,617	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			61.00000	57	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,552.00000	2,526	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			70.00000	67	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,202.00000	2,175	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			120.00000	116	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,288.00000	2,261	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	102	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,507.00000	2,481	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			75.00000	72	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,331.00000	2,305	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			99.00000	95	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,915.00000	1,887	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			183.00000	177	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,160.00000	2,133	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			128.00000	123	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,077.00000	2,049	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			145.00000	140	26.80	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,995.00000	1,967	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			163.00000	158	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,759.00000	1,731	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			227.00000	222	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,684.00000	1,656	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			252.00000	246	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,611.00000	1,582	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			279.00000	273	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,684.00000	1,656	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			252.00000	246	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,337.00000	1,308	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			405.00000	398	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,402.00000	1,374	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			370.00000	364	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,151.00000	1,123	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			520.00000	514	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,094.00000	1,066	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			562.00000	556	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,038.00000	1,010	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			606.00000	601	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,611.00000	1,582	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			279.00000	273	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,273.00000	1,244	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			441.00000	435	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,094.00000	1,066	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			562.00000	556	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,539.00000	1,511	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			307.00000	301	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,211.00000	1,183	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			479.00000	473	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,436.00000	1,407	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			354.00000	348	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,369.00000	1,341	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			387.00000	381	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,304.00000	1,276	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			423.00000	416	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,242.00000	1,213	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			460.00000	454	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,122.00000	1,094	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			540.00000	535	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,066.00000	1,038	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			584.00000	578	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			978.00000	949	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			696.00000	690	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			826.00000	796	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Put			944.00000	937	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			688.00000	659	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,206.00000	1,200	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			652.00000	623	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,270.00000	1,264	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			997.00000	969	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			665.00000	659	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			880.00000	851	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			848.00000	841	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			745.00000	716	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,113.00000	1,106	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			707.00000	678	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,175.00000	1,168	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			776.00000	747	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,044.00000	1,037	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			707.00000	678	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,175.00000	1,168	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			634.00000	606	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,302.00000	1,296	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			600.00000	573	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,368.00000	1,363	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			568.00000	541	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,436.00000	1,431	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			537.00000	510	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,505.00000	1,501	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			584.00000	556	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,402.00000	1,397	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			552.00000	525	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,470.00000	1,466	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			493.00000	467	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,611.00000	1,608	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			439.00000	415	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,757.00000	1,755	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			414.00000	390	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,832.00000	1,831	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			390.00000	367	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,908.00000	1,907	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			367.00000	345	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,986.00000	1,986	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			479.00000	454	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,647.00000	1,644	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			452.00000	427	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,720.00000	1,718	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			426.00000	402	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,794.00000	1,793	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.10	Call			402.00000	378	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,870.00000	1,869	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			552.00000	525	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,470.00000	1,466	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			414.00000	390	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,832.00000	1,831	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,066.00000	1,038	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			584.00000	578	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			978.00000	949	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			696.00000	690	27.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			862.00000	832	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			880.00000	872	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,122.00000	1,094	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			540.00000	535	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,038.00000	1,010	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			606.00000	601	26.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			634.00000	606	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,302.00000	1,296	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			600.00000	573	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,368.00000	1,363	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			726.00000	697	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,144.00000	1,137	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			617.00000	589	29.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,335.00000	1,330	29.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.76420		0.00000		0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.90040		10.95910		27.45	0.00	0	4,000.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,219.00000	1,162	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,260.00000	1,261	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,253.00000	1,197	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,194.00000	1,196	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,168.00000	1,112	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,359.00000	1,361	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,185.00000	1,128	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,326.00000	1,328	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,120.00000	1,065	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,461.00000	1,464	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,152.00000	1,096	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,393.00000	1,395	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,289.00000	1,231	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,130.00000	1,130	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			863.00000	814	30.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,204.00000	2,213	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,666.00000	1,609	24.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			607.00000	608	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,032.00000	979	28.89	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 14/12/2009 Currency Future	11.60	Put			1,673.00000	1,678	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,384.00000	1,323	26.56	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			975.00000	972	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,060.00000	1,006	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,601.00000	1,606	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			732.00000	687	31.73	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,773.00000	2,787	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,618.00000	1,560	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			659.00000	660	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,446.00000	1,383	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			887.00000	882	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			930.00000	879	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,971.00000	1,979	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			842.00000	794	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,283.00000	2,293	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			766.00000	720	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,607.00000	2,620	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			700.00000	657	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,941.00000	2,956	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,487.00000	1,425	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			827.00000	824	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,326.00000	1,266	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,067.00000	1,066	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			954.00000	903	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,895.00000	1,902	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			784.00000	738	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,525.00000	2,537	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			716.00000	672	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,857.00000	2,871	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,636.00000	2,579	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			177.00000	179	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,164.00000	2,105	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			305.00000	305	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,774.00000	1,713	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			515.00000	512	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			907.00000	857	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,048.00000	2,056	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			685.00000	642	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,026.00000	3,042	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,719.00000	2,662	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			160.00000	162	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,240.00000	2,181	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			280.00000	281	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,833.00000	1,774	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			474.00000	473	24.18	0.00	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	Call			1,529.00000	1,468	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			770.00000	768	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,289.00000	1,231	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,130.00000	1,130	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,090.00000	1,035	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,531.00000	1,535	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			803.00000	756	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,444.00000	2,455	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,394.00000	2,336	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			235.00000	236	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,958.00000	1,901	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			399.00000	400	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,364.00000	1,304	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,005.00000	1,003	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			979.00000	927	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,820.00000	1,827	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			628.00000	579	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,269.00000	3,279	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,316.00000	2,258	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			257.00000	258	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,895.00000	1,836	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			436.00000	436	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,573.00000	1,513	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			713.00000	713	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			822.00000	774	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,363.00000	2,374	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			716.00000	672	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,857.00000	2,871	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			607.00000	560	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,348.00000	3,359	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,474.00000	2,416	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			215.00000	216	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,023.00000	1,967	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			364.00000	367	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,404.00000	1,342	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			945.00000	942	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,005.00000	952	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,746.00000	1,752	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			863.00000	814	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,204.00000	2,213	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			749.00000	703	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,690.00000	2,703	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			649.00000	600	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,190.00000	3,199	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,554.00000	2,497	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.60	Put			195.00000	197	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,090.00000	2,035	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			331.00000	335	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,716.00000	1,660	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			557.00000	559	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			885.00000	835	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,125.00000	2,134	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			766.00000	720	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,607.00000	2,620	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			671.00000	621	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,111.00000	3,120	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,434.00000	2,376	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			225.00000	226	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,991.00000	1,934	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			381.00000	383	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,642.00000	1,584	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			633.00000	634	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			992.00000	940	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,783.00000	1,789	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			852.00000	804	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,243.00000	2,253	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			740.00000	695	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,731.00000	2,745	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			638.00000	589	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,229.00000	3,239	32.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.08540		15.03040		34.65	1,055,978.00	70	3,335.00
£ / R On 12/12/2008 Currency Future	15.05	Call			180.00000	170	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			200.00000	134	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			143.00000	128	35.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			262.00000	192	35.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			202.00000	195	33.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			172.00000	109	33.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			127.00000	110	36.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			297.00000	225	36.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			28.00000	21	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			698.00000	635	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			88.00000	69	37.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			408.00000	334	37.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			113.00000	95	36.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			332.00000	259	36.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			180.00000	170	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			200.00000	134	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			67.00000	53	39.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			486.00000	417	39.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.85	Call			16.00000	10	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			835.00000	775	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			19.00000	13	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			789.00000	728	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			57.00000	47	41.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			526.00000	462	41.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			227.00000	224	33.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			146.00000	89	33.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			34.00000	26	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			653.00000	590	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			13.00000	8	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			882.00000	823	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			7.00000	4	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,026.00000	968	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			5.00000	3	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,075.00000	1,017	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			19.00000	13	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			789.00000	728	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			34.00000	26	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			653.00000	590	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			4.00000	2	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,124.00000	1,067	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,470.00000	1,415	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,421.00000	1,365	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,870.00000	1,815	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,070.00000	2,015	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,620.00000	2,565	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,220.00000	3,165	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,370.00000	3,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,120.00000	3,065	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,670.00000	2,615	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,670.00000	2,615	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,070.00000	3,015	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			0.00000	0	41.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.65	Put			1,620.00000	1,565	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			10.00000	6	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			930.00000	871	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			3.00000	2	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,173.00000	1,116	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			5.00000	3	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,075.00000	1,017	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			160.00000	147	34.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			230.00000	162	34.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			78.00000	59	38.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			448.00000	373	38.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			253.00000	256	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			123.00000	71	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			314.00000	346	37.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			84.00000	61	37.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			352.00000	392	39.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			72.00000	57	39.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			485.00000	521	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			55.00000	35	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			700.00000	746	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			20.00000	11	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			611.00000	653	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			30.00000	18	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			526.00000	564	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			45.00000	29	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			438.00000	479	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			58.00000	44	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			283.00000	301	35.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			102.00000	65	35.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			392.00000	439	42.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			62.00000	53	42.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			160.00000	147	34.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			230.00000	162	34.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			100.00000	82	37.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			370.00000	296	37.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			48.00000	39	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			568.00000	503	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			655.00000	699	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			25.00000	14	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			568.00000	608	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			37.00000	23	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			485.00000	521	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			55.00000	35	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			40.00000	32	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			610.00000	546	41.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Call			314.00000	346	37.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			84.00000	61	37.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			100.00000	82	37.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			370.00000	296	37.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			526.00000	564	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			45.00000	29	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			438.00000	479	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			58.00000	44	42.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			143.00000	128	35.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			262.00000	192	35.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			253.00000	256	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			123.00000	71	32.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			78.00000	59	38.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			448.00000	373	38.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			8.00000	5	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			978.00000	919	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			40.00000	32	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			610.00000	546	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			13.00000	8	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			882.00000	823	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2.00000	1	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,272.00000	1,215	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			13.00000	8	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			882.00000	823	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			3.00000	2	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,173.00000	1,116	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,371.00000	1,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,371.00000	1,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,570.00000	1,515	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			48.00000	39	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			568.00000	503	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			23.00000	16	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			743.00000	681	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			16.00000	10	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			835.00000	775	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			7.00000	4	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,026.00000	968	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			3.00000	1	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,222.00000	1,166	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2.00000	1	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,321.00000	1,265	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1.00000	0	41.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.55	Put			1,520.00000	1,465	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,720.00000	1,665	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,820.00000	1,765	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,920.00000	1,865	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			2,020.00000	1,965	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,770.00000	2,715	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,870.00000	2,815	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,970.00000	2,915	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,170.00000	3,115	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,270.00000	3,215	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,470.00000	3,415	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,170.00000	2,115	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,270.00000	2,215	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,370.00000	2,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,470.00000	2,415	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,570.00000	2,515	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,370.00000	2,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,570.00000	2,515	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,870.00000	2,815	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,070.00000	3,015	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,720.00000	2,665	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,820.00000	2,765	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,920.00000	2,865	41.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,020.00000	2,965	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,320.00000	3,265	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,420.00000	3,365	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,520.00000	3,465	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,170.00000	3,115	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,270.00000	3,215	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,370.00000	3,315	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,570.00000	3,515	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,670.00000	3,615	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,770.00000	3,715	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,820.00000	2,765	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,020.00000	2,965	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,320.00000	3,265	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,520.00000	3,465	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,620.00000	3,565	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,220.00000	2,165	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,320.00000	2,265	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,420.00000	2,365	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,520.00000	2,465	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,670.00000	1,615	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,770.00000	1,715	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,870.00000	1,815	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	41.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.00	Put			1,970.00000	1,915	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,670.00000	1,615	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,770.00000	1,715	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,070.00000	2,015	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,170.00000	2,115	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,270.00000	2,215	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,520.00000	1,465	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,570.00000	1,515	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			23.00000	16	41.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			743.00000	681	41.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.41110		15.35500		26.34	2,419,542.70	157	10,886.00
£ / R On 16/03/2009 Currency Future	15.35	Call			836.00000	855	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			831.00000	794	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			781.00000	798	26.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			926.00000	887	26.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			856.00000	875	26.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			801.00000	764	26.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			764.00000	780	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			959.00000	919	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			592.00000	603	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,287.00000	1,242	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			715.00000	729	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,060.00000	1,018	27.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			747.00000	762	26.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			992.00000	951	26.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			817.00000	835	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			862.00000	824	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			685.00000	698	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,130.00000	1,087	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			541.00000	550	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,386.00000	1,339	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			557.00000	567	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,352.00000	1,306	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			646.00000	658	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,191.00000	1,147	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			592.00000	603	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,287.00000	1,242	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			509.00000	518	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Put			1,454.00000	1,407	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			478.00000	486	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,523.00000	1,475	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			478.00000	486	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,523.00000	1,475	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			628.00000	639	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,223.00000	1,178	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			449.00000	457	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,594.00000	1,546	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			359.00000	364	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,854.00000	1,803	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			383.00000	389	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,778.00000	1,728	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			283.00000	287	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,128.00000	2,076	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			230.00000	233	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,375.00000	2,322	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			154.00000	155	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,849.00000	2,794	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			98.00000	98	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,393.00000	3,337	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			87.00000	87	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,532.00000	3,476	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			110.00000	110	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,255.00000	3,199	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			166.00000	168	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,761.00000	2,706	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			114.00000	114	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,209.00000	3,153	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			336.00000	340	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,931.00000	1,879	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			574.00000	585	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,319.00000	1,274	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			422.00000	428	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,667.00000	1,617	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			609.00000	621	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,254.00000	1,210	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			817.00000	835	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			862.00000	824	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			895.00000	913	25.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			740.00000	702	25.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			799.00000	816	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			894.00000	855	26.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			747.00000	762	26.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			992.00000	951	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			915.00000	934	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			710.00000	673	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			956.00000	977	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			651.00000	616	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			978.00000	1,000	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			623.00000	588	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,212.00000	1,239	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			457.00000	428	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,150.00000	1,176	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			495.00000	465	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,091.00000	1,115	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			536.00000	504	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,033.00000	1,056	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			578.00000	545	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			935.00000	955	25.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			680.00000	644	25.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,091.00000	1,115	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			536.00000	504	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,033.00000	1,056	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			578.00000	545	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			856.00000	875	26.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			801.00000	764	26.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,181.00000	1,208	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			476.00000	446	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,120.00000	1,146	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			515.00000	484	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,062.00000	1,086	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			557.00000	525	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,005.00000	1,028	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			600.00000	567	24.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			875.00000	894	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			770.00000	733	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			685.00000	698	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,130.00000	1,087	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			646.00000	658	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,191.00000	1,147	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			956.00000	977	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			651.00000	616	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			915.00000	934	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			710.00000	673	25.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			836.00000	855	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			831.00000	794	26.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			764.00000	780	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			959.00000	919	26.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			731.00000	746	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Put			1,026.00000	984	27.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			700.00000	713	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,095.00000	1,052	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			665.00000	678	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,160.00000	1,117	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			731.00000	746	27.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,026.00000	984	27.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			541.00000	550	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,386.00000	1,339	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			509.00000	518	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,454.00000	1,407	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			395.00000	402	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,740.00000	1,690	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			609.00000	621	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,254.00000	1,210	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			574.00000	585	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,319.00000	1,274	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			422.00000	428	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,667.00000	1,617	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			370.00000	376	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,815.00000	1,765	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			525.00000	534	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,420.00000	1,373	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			493.00000	502	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,488.00000	1,441	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			463.00000	471	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,558.00000	1,510	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			435.00000	442	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,630.00000	1,581	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			408.00000	415	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,703.00000	1,654	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			646.00000	658	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,191.00000	1,147	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			314.00000	318	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,009.00000	1,957	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			293.00000	297	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,088.00000	2,036	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			274.00000	277	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,169.00000	2,116	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			256.00000	259	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,251.00000	2,198	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			143.00000	144	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,938.00000	2,883	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			133.00000	134	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,028.00000	2,972	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			123.00000	124	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,118.00000	3,063	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			105.00000	106	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,300.00000	3,245	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			98.00000	98	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,393.00000	3,337	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			90.00000	90	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,485.00000	3,429	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			83.00000	83	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,578.00000	3,522	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			222.00000	225	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,417.00000	2,363	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			207.00000	209	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,502.00000	2,448	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			192.00000	194	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,587.00000	2,533	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			179.00000	180	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,674.00000	2,619	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			207.00000	209	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,502.00000	2,448	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			179.00000	180	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,674.00000	2,619	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			143.00000	144	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,938.00000	2,883	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			123.00000	124	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,118.00000	3,063	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			149.00000	150	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,894.00000	2,839	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			138.00000	139	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,983.00000	2,928	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			128.00000	128	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,073.00000	3,017	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			118.00000	119	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,163.00000	3,108	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			101.00000	102	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,346.00000	3,291	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			94.00000	94	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,439.00000	3,383	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			80.00000	80	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,625.00000	3,569	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			114.00000	114	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,209.00000	3,153	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			83.00000	83	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,578.00000	3,522	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			77.00000	77	27.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,672.00000	3,616	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			71.00000	71	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,766.00000	3,710	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			65.00000	65	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,860.00000	3,804	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			60.00000	60	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,955.00000	3,899	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			105.00000	106	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,300.00000	3,245	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			77.00000	77	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,672.00000	3,616	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			71.00000	71	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,766.00000	3,710	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			214.00000	217	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,459.00000	2,405	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			200.00000	201	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,545.00000	2,490	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			186.00000	187	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,631.00000	2,576	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			173.00000	174	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,718.00000	2,663	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			160.00000	161	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,805.00000	2,750	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			303.00000	308	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,048.00000	1,996	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			265.00000	268	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,210.00000	2,157	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			247.00000	250	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,292.00000	2,239	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			370.00000	376	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,815.00000	1,765	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			347.00000	352	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,892.00000	1,841	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			325.00000	329	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,970.00000	1,918	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			303.00000	308	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,048.00000	1,996	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			214.00000	217	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,459.00000	2,405	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			493.00000	502	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,488.00000	1,441	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			359.00000	364	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,854.00000	1,803	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			347.00000	352	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,892.00000	1,841	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			700.00000	713	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,095.00000	1,052	27.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			665.00000	678	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,160.00000	1,117	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			435.00000	442	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,630.00000	1,581	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			935.00000	955	25.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			680.00000	644	25.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			665.00000	678	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,160.00000	1,117	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			557.00000	567	27.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,352.00000	1,306	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.68050		15.62330		26.24	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,171.00000	1,193	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,148.00000	1,112	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,153.00000	1,173	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,180.00000	1,143	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,117.00000	1,137	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,244.00000	1,206	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,171.00000	1,193	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,148.00000	1,112	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,083.00000	1,101	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,309.00000	1,271	26.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			897.00000	921	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,623.00000	1,591	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,034.00000	1,051	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,410.00000	1,371	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,066.00000	1,084	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,343.00000	1,304	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,135.00000	1,155	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,211.00000	1,174	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			993.00000	1,019	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,470.00000	1,439	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			843.00000	866	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,719.00000	1,686	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,433.00000	1,470	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			810.00000	789	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			954.00000	979	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,530.00000	1,499	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			878.00000	903	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,655.00000	1,622	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			808.00000	831	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,785.00000	1,750	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			775.00000	797	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,851.00000	1,816	27.10	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 12/06/2009 Currency Future	16.75	Call			758.00000	780	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,885.00000	1,850	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			860.00000	884	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,687.00000	1,654	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			934.00000	960	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,561.00000	1,529	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			742.00000	764	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,919.00000	1,883	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			637.00000	657	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,164.00000	2,126	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			666.00000	686	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,093.00000	2,056	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			545.00000	562	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,422.00000	2,382	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			475.00000	491	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,652.00000	2,610	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			358.00000	371	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,135.00000	3,090	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			267.00000	277	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,644.00000	3,596	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			248.00000	257	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,775.00000	3,727	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			295.00000	306	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,472.00000	3,425	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			367.00000	380	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,094.00000	3,049	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			385.00000	398	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,012.00000	2,968	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			302.00000	313	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,429.00000	3,383	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			610.00000	629	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,237.00000	2,198	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			915.00000	940	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,592.00000	1,560	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,229.00000	1,251	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,056.00000	1,020	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,100.00000	1,119	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,276.00000	1,238	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,268.00000	1,289	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			995.00000	958	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,306.00000	1,334	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			933.00000	903	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,325.00000	1,360	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			902.00000	880	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,547.00000	1,585	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Put			724.00000	705	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,490.00000	1,527	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			766.00000	746	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,379.00000	1,414	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			855.00000	834	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,287.00000	1,308	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			963.00000	927	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,250.00000	1,270	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,026.00000	989	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,210.00000	1,232	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,086.00000	1,051	25.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,547.00000	1,585	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			724.00000	705	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,490.00000	1,527	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			766.00000	746	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,287.00000	1,308	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			963.00000	927	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,250.00000	1,270	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,026.00000	989	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,406.00000	1,442	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			833.00000	811	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,352.00000	1,387	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			879.00000	857	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,190.00000	1,212	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,117.00000	1,081	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,100.00000	1,119	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,276.00000	1,238	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,066.00000	1,084	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,343.00000	1,304	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,518.00000	1,556	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			745.00000	725	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,461.00000	1,498	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			788.00000	768	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,406.00000	1,442	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			833.00000	811	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,352.00000	1,387	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			879.00000	857	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,190.00000	1,212	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,117.00000	1,081	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,153.00000	1,173	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,180.00000	1,143	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			954.00000	979	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,530.00000	1,499	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,066.00000	1,084	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,343.00000	1,304	26.67	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 12/06/2009 Currency Future	16.10	Call			993.00000	1,019	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,470.00000	1,439	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,050.00000	1,068	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,376.00000	1,337	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,013.00000	1,035	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,440.00000	1,405	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			878.00000	903	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,655.00000	1,622	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,034.00000	1,051	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,410.00000	1,371	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			915.00000	940	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,592.00000	1,560	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			808.00000	831	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,785.00000	1,750	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			742.00000	764	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,919.00000	1,883	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			775.00000	797	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,851.00000	1,816	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			711.00000	732	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,988.00000	1,951	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			681.00000	701	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,057.00000	2,021	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			711.00000	732	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,988.00000	1,951	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			652.00000	671	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,128.00000	2,091	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			825.00000	848	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,752.00000	1,718	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			791.00000	814	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,818.00000	1,783	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			726.00000	748	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,953.00000	1,917	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			696.00000	716	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,022.00000	1,986	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			973.00000	999	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,500.00000	1,469	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			897.00000	921	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,623.00000	1,591	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			726.00000	748	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,953.00000	1,917	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			583.00000	601	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,310.00000	2,271	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			558.00000	575	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,384.00000	2,345	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			533.00000	550	27.10	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 12/06/2009 Currency Future	17.55	Put			2,460.00000	2,419	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			509.00000	526	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,536.00000	2,495	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			350.00000	362	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,177.00000	3,131	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			333.00000	345	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,260.00000	3,214	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			317.00000	329	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,344.00000	3,298	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			288.00000	298	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,515.00000	3,468	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			274.00000	284	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,601.00000	3,553	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			261.00000	270	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,687.00000	3,640	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			465.00000	480	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,691.00000	2,649	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			443.00000	458	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,770.00000	2,728	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			423.00000	437	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,850.00000	2,807	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			404.00000	417	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,930.00000	2,887	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			443.00000	458	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,770.00000	2,728	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			404.00000	417	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,930.00000	2,887	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			350.00000	362	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,177.00000	3,131	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			317.00000	329	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,344.00000	3,298	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			341.00000	353	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,218.00000	3,173	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			325.00000	337	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,302.00000	3,256	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			310.00000	321	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,387.00000	3,340	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			281.00000	291	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,557.00000	3,510	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			254.00000	264	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,731.00000	3,683	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			242.00000	251	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,818.00000	3,770	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			288.00000	298	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,515.00000	3,468	27.10	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 12/06/2009 Currency Future	19.05	Call			261.00000	270	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,687.00000	3,640	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			236.00000	245	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,862.00000	3,814	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			224.00000	233	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,951.00000	3,902	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			213.00000	221	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,040.00000	3,991	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			202.00000	210	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,129.00000	4,080	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			281.00000	291	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,557.00000	3,510	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			230.00000	238	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,907.00000	3,858	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			218.00000	227	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,995.00000	3,946	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			570.00000	588	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,347.00000	2,308	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			521.00000	538	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,498.00000	2,457	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			498.00000	514	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,574.00000	2,533	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			454.00000	469	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,731.00000	2,688	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			433.00000	448	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,810.00000	2,767	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			413.00000	427	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,890.00000	2,847	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			394.00000	408	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,971.00000	2,927	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			652.00000	671	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,128.00000	2,091	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			624.00000	643	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,200.00000	2,162	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			596.00000	615	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,273.00000	2,234	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			570.00000	588	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,347.00000	2,308	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			454.00000	469	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,731.00000	2,688	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			791.00000	814	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,818.00000	1,783	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			637.00000	657	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,164.00000	2,126	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			666.00000	686	27.10	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 12/06/2009 Currency Future	17.05	Put			2,093.00000	2,056	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			583.00000	601	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,310.00000	2,271	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			533.00000	550	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,460.00000	2,419	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			973.00000	999	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,500.00000	1,469	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			860.00000	884	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,687.00000	1,654	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.92440		0.00000		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.24320		13.13010		24.06	36,445,286.40	2,752	36,633.00
€ / R On 12/12/2008 Currency Future	13.15	Call			138.00000	153	25.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			158.00000	59	25.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			158.00000	191	26.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			128.00000	48	26.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			121.00000	117	24.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			191.00000	74	24.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			262.00000	319	31.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			82.00000	26	31.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			225.00000	275	29.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			95.00000	32	29.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			93.00000	80	26.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			262.00000	136	26.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			425.00000	506	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			45.00000	13	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			382.00000	458	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			52.00000	15	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			340.00000	411	33.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			60.00000	18	33.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			81.00000	66	28.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			301.00000	173	28.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			106.00000	96	25.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			226.00000	103	25.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			190.00000	232	28.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			110.00000	39	28.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			300.00000	365	32.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			70.00000	22	32.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			190.00000	232	28.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			110.00000	39	28.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			513.00000	603	39.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			33.00000	9	39.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			469.00000	554	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			38.00000	11	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			56.00000	39	32.74	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	13.50	Put			426.00000	296	32.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			29.00000	17	41.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			699.00000	574	41.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			12.00000	7	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,082.00000	963	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			6.00000	3	57.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,426.00000	1,310	57.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,632.00000	1,743	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			2.00000	0	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			13.00000	7	50.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,033.00000	914	50.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			39.00000	25	37.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			559.00000	432	37.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			15.00000	9	49.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			985.00000	865	49.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			746.00000	848	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			16.00000	5	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			559.00000	651	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			29.00000	8	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			891.00000	995	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			11.00000	2	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,284.00000	1,393	50.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			4.00000	0	50.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,234.00000	1,343	49.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			4.00000	0	49.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,333.00000	1,443	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			3.00000	0	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,234.00000	1,343	49.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			4.00000	0	49.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,037.00000	1,144	48.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			7.00000	1	48.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,086.00000	1,194	48.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			6.00000	1	48.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			988.00000	1,094	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			8.00000	1	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,433.00000	1,543	51.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			3.00000	0	51.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,383.00000	1,493	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			3.00000	0	50.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,482.00000	1,593	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			2.00000	0	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,582.00000	1,693	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			2.00000	0	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,831.00000	1,943	54.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			1.00000	0	54.60	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 12/12/2008 Currency Future	11.40	Call			1,731.00000	1,843	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			1.00000	0	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,532.00000	1,643	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			2.00000	0	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,136.00000	1,244	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			6.00000	0	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,781.00000	1,893	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			1.00000	0	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,681.00000	1,793	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			1.00000	0	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,284.00000	1,393	50.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			4.00000	0	50.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,185.00000	1,294	49.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			5.00000	0	49.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			939.00000	1,045	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			9.00000	2	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			842.00000	946	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			12.00000	3	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			794.00000	897	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			14.00000	4	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			699.00000	798	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			19.00000	5	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,831.00000	1,943	54.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			1.00000	0	54.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,731.00000	1,843	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			1.00000	0	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,333.00000	1,443	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			3.00000	0	50.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			794.00000	897	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			14.00000	4	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			605.00000	700	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			25.00000	7	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			842.00000	946	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			12.00000	3	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			652.00000	749	43.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			21.00000	6	43.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,532.00000	1,643	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			2.00000	0	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,037.00000	1,144	48.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			7.00000	1	48.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			746.00000	848	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			16.00000	5	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			559.00000	651	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			29.00000	8	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			605.00000	700	42.13	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	12.55	Put			25.00000	7	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			382.00000	458	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			52.00000	15	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			72.00000	55	29.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			341.00000	212	29.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			35.00000	22	38.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			605.00000	479	38.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			24.00000	14	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			793.00000	671	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			19.00000	11	47.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			889.00000	768	47.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			10.00000	5	52.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,180.00000	1,062	52.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			8.00000	4	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,278.00000	1,161	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			7.00000	3	56.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,377.00000	1,260	56.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			63.00000	47	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			383.00000	253	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			50.00000	34	34.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			469.00000	341	34.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			32.00000	19	39.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			652.00000	526	39.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			26.00000	15	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			746.00000	622	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			21.00000	12	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			841.00000	719	45.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			17.00000	10	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			937.00000	817	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			44.00000	29	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			514.00000	386	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			29.00000	17	41.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			699.00000	574	41.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			15.00000	9	49.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			985.00000	865	49.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			11.00000	6	51.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,131.00000	1,013	51.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			9.00000	4	53.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,229.00000	1,111	53.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			7.00000	4	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,327.00000	1,210	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,781.00000	1,893	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			1.00000	0	54.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			2.00000	1	75.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,222.00000	2,108	75.11	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	16.15	Call			1.00000	0	82.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,021.00000	2,907	82.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,820.00000	3,707	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,620.00000	4,507	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			2.00000	1	73.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,172.00000	2,058	73.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			1.00000	0	81.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,971.00000	2,857	81.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,770.00000	3,657	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,570.00000	4,457	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,130.00000	2,243	57.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	0	57.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			72.00000	55	29.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			341.00000	212	29.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			3.00000	1	66.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,873.00000	1,758	66.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			1.00000	0	81.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,671.00000	2,557	81.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,470.00000	3,357	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,270.00000	4,157	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,530.00000	2,643	62.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	62.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			6.00000	3	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,476.00000	1,359	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			2.00000	1	76.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,271.00000	2,158	76.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			1.00000	0	82.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,071.00000	2,957	82.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,870.00000	3,757	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,830.00000	2,943	66.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	66.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,030.00000	2,143	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			0.00000	0	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			10.00000	5	52.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,180.00000	1,062	52.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			2.00000	1	69.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,972.00000	1,858	69.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			1.00000	0	81.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.90	Put			2,771.00000	2,657	81.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,570.00000	3,457	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,280.00000	3,393	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,480.00000	2,593	61.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			0.00000	0	61.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			26.00000	15	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			746.00000	622	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			5.00000	2	59.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,525.00000	1,409	59.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			1.00000	1	77.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,321.00000	2,208	77.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			1.00000	0	82.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,121.00000	3,007	82.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,530.00000	3,643	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,730.00000	2,843	64.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	0	64.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,930.00000	2,043	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			0.00000	0	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			2.00000	1	71.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,072.00000	1,958	71.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			1.00000	0	81.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,871.00000	2,757	81.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,630.00000	3,743	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,830.00000	2,943	66.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	66.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			1.00000	0	81.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,771.00000	2,657	81.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,580.00000	3,693	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,780.00000	2,893	65.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	0	65.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,980.00000	2,093	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			0.00000	0	56.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			2.00000	1	70.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,022.00000	1,908	70.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			1.00000	0	81.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,821.00000	2,707	81.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,680.00000	3,793	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,880.00000	2,993	66.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	66.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.05	Call			2,080.00000	2,193	57.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	0	57.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			3.00000	1	68.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,922.00000	1,808	68.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			1.00000	0	81.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,721.00000	2,607	81.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,330.00000	3,443	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,530.00000	2,643	62.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	62.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			6.00000	3	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,476.00000	1,359	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,230.00000	3,343	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,430.00000	2,543	60.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	0	60.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			5.00000	2	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,575.00000	1,459	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			1.00000	1	78.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,371.00000	2,258	78.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			1.00000	0	82.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,171.00000	3,057	82.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,130.00000	3,243	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,330.00000	2,443	59.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			0.00000	0	59.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			4.00000	2	62.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,674.00000	1,558	62.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			1.00000	1	80.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,471.00000	2,358	80.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			1.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,271.00000	3,157	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,430.00000	3,543	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,630.00000	2,743	63.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	0	63.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,080.00000	3,193	69.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	69.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,280.00000	2,393	58.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			0.00000	0	58.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			4.00000	2	63.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,724.00000	1,608	63.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			1.00000	1	81.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,521.00000	2,407	81.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			1.00000	0	82.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.45	Put			3,320.00000	3,207	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,980.00000	3,093	68.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	0	68.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,180.00000	2,293	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			0.00000	0	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			3.00000	1	65.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,823.00000	1,708	65.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			1.00000	1	81.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,621.00000	2,507	81.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,420.00000	3,307	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call			3,030.00000	3,143	68.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	0	68.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call			2,230.00000	2,343	58.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put			0.00000	0	58.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call			3.00000	1	64.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put			1,773.00000	1,658	64.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call			1.00000	1	81.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put			2,571.00000	2,457	81.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call			1.00000	0	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put			3,370.00000	3,257	82.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call			3,380.00000	3,493	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call			2,580.00000	2,693	62.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	0	62.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			988.00000	1,094	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			8.00000	1	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			6.00000	3	57.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,426.00000	1,310	57.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			2.00000	1	75.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,222.00000	2,108	75.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			1.00000	0	82.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,021.00000	2,907	82.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Call			3,180.00000	3,293	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	0	70.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Call			2,380.00000	2,493	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Put			0.00000	0	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Call			4.00000	2	61.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Put			1,624.00000	1,509	61.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Call			1.00000	1	79.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Put			2,421.00000	2,308	79.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Call			1.00000	0	82.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Put			3,221.00000	3,107	82.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.51310		13.39420		23.90	15,958,971.10	1,181	5,394.00
€ / R On 16/03/2009 Currency Future	13.40	Call			725.00000	707	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.40	Put			731.00000	594	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			745.00000	728	23.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			700.00000	565	23.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			707.00000	687	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			763.00000	623	23.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			785.00000	772	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			640.00000	509	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			764.00000	750	23.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			670.00000	537	23.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			656.00000	631	24.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			862.00000	718	24.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			872.00000	869	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			528.00000	406	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			849.00000	844	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			555.00000	431	22.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			656.00000	631	24.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			862.00000	718	24.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			640.00000	614	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			896.00000	751	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			673.00000	648	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			828.00000	685	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			805.00000	796	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			611.00000	482	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			690.00000	667	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			795.00000	654	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			944.00000	950	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			450.00000	337	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			919.00000	922	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			475.00000	359	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			595.00000	566	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,000.00000	853	25.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			504.00000	472	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,260.00000	1,109	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			422.00000	389	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,578.00000	1,426	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			365.00000	332	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,871.00000	1,719	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			441.00000	408	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,496.00000	1,344	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			528.00000	497	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,184.00000	1,034	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			540.00000	510	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,146.00000	997	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			450.00000	418	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,456.00000	1,304	27.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.20	Call			1,385.00000	1,438	20.88	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			191.00000	125	20.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,050.00000	1,068	21.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			356.00000	255	21.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			970.00000	978	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			426.00000	315	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,173.00000	1,208	21.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			279.00000	195	21.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,461.00000	1,519	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			166.00000	106	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,461.00000	1,519	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			166.00000	106	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,499.00000	1,560	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			155.00000	97	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,423.00000	1,478	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			178.00000	115	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,277.00000	1,320	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			232.00000	157	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,312.00000	1,359	20.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			218.00000	146	20.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,207.00000	1,245	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			263.00000	182	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,618.00000	1,688	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			124.00000	75	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,348.00000	1,398	20.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			204.00000	135	20.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,538.00000	1,602	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			144.00000	89	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,970.00000	2,066	22.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			75.00000	53	22.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,879.00000	1,971	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			85.00000	57	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,789.00000	1,876	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			95.00000	63	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,700.00000	1,781	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			106.00000	68	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,312.00000	1,359	20.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			218.00000	146	20.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,924.00000	2,018	22.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			80.00000	55	22.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,834.00000	1,923	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			90.00000	60	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,744.00000	1,829	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			100.00000	65	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,659.00000	1,735	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			115.00000	71	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,578.00000	1,645	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			134.00000	82	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,499.00000	1,560	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			155.00000	97	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,700.00000	1,781	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			106.00000	68	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,242.00000	1,282	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			247.00000	169	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,423.00000	1,478	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			178.00000	115	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,140.00000	1,172	21.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			296.00000	209	21.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,079.00000	1,102	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			335.00000	239	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,140.00000	1,172	21.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			296.00000	209	21.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,079.00000	1,102	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			335.00000	239	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,023.00000	1,037	21.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			379.00000	274	21.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,108.00000	1,137	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			314.00000	224	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,834.00000	1,923	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			90.00000	60	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,659.00000	1,735	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			115.00000	71	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,277.00000	1,320	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			232.00000	157	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,108.00000	1,137	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			314.00000	224	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			996.00000	1,007	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			402.00000	294	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			580.00000	551	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,036.00000	888	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			516.00000	484	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,222.00000	1,071	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			895.00000	895	22.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			501.00000	382	22.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			996.00000	1,007	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			402.00000	294	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			624.00000	597	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			930.00000	784	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			471.00000	438	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,377.00000	1,225	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Call			673.00000	648	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			828.00000	685	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			504.00000	472	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,260.00000	1,109	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,015.00000	2,114	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			71.00000	50	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			351.00000	318	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,957.00000	1,805	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			273.00000	244	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,479.00000	2,331	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			216.00000	190	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,022.00000	2,877	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			166.00000	146	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,571.00000	3,433	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			970.00000	978	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			426.00000	315	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			404.00000	371	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,660.00000	1,508	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			315.00000	284	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,171.00000	2,021	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			248.00000	220	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,704.00000	2,557	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			197.00000	172	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,253.00000	3,109	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			263.00000	234	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,569.00000	2,421	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			194.00000	168	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,299.00000	3,155	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			122.00000	105	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,028.00000	3,892	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			73.00000	60	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,779.00000	4,647	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,108.00000	2,209	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			63.00000	46	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			609.00000	581	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			965.00000	818	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			302.00000	272	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,258.00000	2,109	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			220.00000	194	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,976.00000	2,831	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			151.00000	132	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,707.00000	3,569	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			92.00000	77	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,448.00000	4,314	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,485.00000	2,597	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.95	Put			40.00000	34	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			358.00000	325	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,913.00000	1,762	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			258.00000	229	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,614.00000	2,466	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			190.00000	165	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,346.00000	3,202	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			118.00000	101	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,074.00000	3,938	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,827.00000	2,939	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	26	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,061.00000	2,161	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			67.00000	48	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			413.00000	380	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,619.00000	1,467	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			296.00000	266	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,302.00000	2,153	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			147.00000	128	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,752.00000	3,615	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,268.00000	3,379	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			24.00000	16	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,510.00000	3,623	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			16.00000	10	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,729.00000	2,841	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			35.00000	28	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			567.00000	537	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,072.00000	924	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			396.00000	363	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,702.00000	1,550	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			285.00000	255	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,390.00000	2,241	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			208.00000	182	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,114.00000	2,969	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,607.00000	3,721	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			13.00000	8	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,827.00000	2,939	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			33.00000	26	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			413.00000	380	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,619.00000	1,467	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,558.00000	3,672	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	9	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,778.00000	2,890	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			34.00000	27	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			580.00000	551	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,036.00000	888	25.28	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	15.45	Call			290.00000	260	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,346.00000	2,197	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			212.00000	186	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,068.00000	2,923	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,705.00000	3,820	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			11.00000	7	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,925.00000	3,037	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			31.00000	24	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,154.00000	2,258	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			60.00000	44	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			431.00000	398	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,537.00000	1,385	27.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			309.00000	278	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,215.00000	2,065	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			225.00000	198	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,931.00000	2,785	33.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,316.00000	3,428	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	15	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,533.00000	2,645	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			39.00000	32	25.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			516.00000	484	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,222.00000	1,071	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,220.00000	3,331	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			26.00000	18	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,436.00000	2,548	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			42.00000	35	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			493.00000	461	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,298.00000	1,147	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			253.00000	224	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,659.00000	2,511	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			187.00000	162	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,393.00000	3,249	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,122.00000	3,234	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			28.00000	21	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,341.00000	2,451	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			47.00000	38	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			471.00000	438	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,377.00000	1,225	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			336.00000	305	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,042.00000	1,892	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			243.00000	215	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,749.00000	2,602	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			176.00000	156	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,482.00000	3,343	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,413.00000	3,525	28.43	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	10.00	Put			19.00000	12	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,631.00000	2,743	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			37.00000	30	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,242.00000	1,282	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			247.00000	169	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			380.00000	347	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,786.00000	1,634	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			201.00000	175	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,207.00000	3,062	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,073.00000	3,185	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			29.00000	22	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,294.00000	2,402	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			50.00000	39	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			460.00000	428	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,416.00000	1,265	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			329.00000	298	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,085.00000	1,935	30.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			238.00000	211	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,794.00000	2,648	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			171.00000	151	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,526.00000	3,388	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,974.00000	3,086	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			30.00000	23	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,201.00000	2,306	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			56.00000	43	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			229.00000	202	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,885.00000	2,739	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			161.00000	141	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,616.00000	3,478	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,024.00000	3,136	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			29.00000	23	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,247.00000	2,354	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			53.00000	41	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			322.00000	291	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,128.00000	1,978	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			234.00000	206	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,839.00000	2,693	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,316.00000	3,428	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	15	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,365.00000	3,476	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			20.00000	13	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,582.00000	2,694	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			38.00000	31	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			372.00000	339	29.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,828.00000	1,676	29.16	0.00	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	15.65	Call			268.00000	239	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,524.00000	2,376	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,171.00000	3,282	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			27.00000	19	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,389.00000	2,499	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			44.00000	36	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			482.00000	449	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,337.00000	1,186	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			343.00000	311	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,999.00000	1,848	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			248.00000	220	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,704.00000	2,557	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			181.00000	159	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,437.00000	3,296	34.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.72440		13.60480		24.61	21,753,174.00	1,585	2,585.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,031.00000	1,005	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,027.00000	881	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,050.00000	1,024	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			995.00000	850	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,013.00000	986	24.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,058.00000	911	24.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,089.00000	1,062	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			934.00000	787	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,050.00000	1,024	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			995.00000	850	24.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			944.00000	913	24.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,189.00000	1,039	24.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,069.00000	1,043	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			965.00000	819	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,146.00000	1,121	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			841.00000	697	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,146.00000	1,121	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			841.00000	697	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,127.00000	1,101	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			873.00000	726	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			995.00000	967	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,090.00000	942	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			912.00000	880	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,257.00000	1,105	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,109.00000	1,081	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			904.00000	756	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			961.00000	931	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,156.00000	1,006	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,109.00000	1,081	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			904.00000	756	23.70	0.00	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			1,212.00000	1,205	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			757.00000	630	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,165.00000	1,149	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			811.00000	674	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,031.00000	1,005	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,027.00000	881	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			857.00000	833	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,352.00000	1,208	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			712.00000	682	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,607.00000	1,458	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			587.00000	554	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,882.00000	1,730	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			506.00000	472	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,101.00000	1,947	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			647.00000	616	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,742.00000	1,591	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			782.00000	755	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,477.00000	1,330	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			819.00000	793	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,414.00000	1,268	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			663.00000	632	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,708.00000	1,557	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,352.00000	1,353	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			647.00000	528	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,239.00000	1,233	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			734.00000	609	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,440.00000	1,447	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			586.00000	472	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,729.00000	1,753	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			425.00000	328	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,696.00000	1,717	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			441.00000	343	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,764.00000	1,789	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			409.00000	314	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,696.00000	1,717	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			441.00000	343	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,565.00000	1,578	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			510.00000	404	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,597.00000	1,612	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			492.00000	388	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,502.00000	1,512	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			547.00000	437	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,904.00000	1,937	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			349.00000	263	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,629.00000	1,647	23.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.45	Put			475.00000	373	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,798.00000	1,825	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			393.00000	301	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,868.00000	1,900	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			364.00000	275	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,833.00000	1,862	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			378.00000	288	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,165.00000	2,212	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			260.00000	188	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,088.00000	2,132	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			284.00000	207	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,014.00000	2,053	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			309.00000	229	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,940.00000	1,976	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			335.00000	251	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,662.00000	1,682	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			458.00000	357	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,126.00000	2,172	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			272.00000	197	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,051.00000	2,092	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			296.00000	218	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,977.00000	2,014	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			322.00000	240	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,565.00000	1,578	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			510.00000	404	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,868.00000	1,900	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			364.00000	275	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,533.00000	1,545	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			528.00000	420	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,471.00000	1,479	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			566.00000	455	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,904.00000	1,937	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			349.00000	263	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,833.00000	1,862	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			378.00000	288	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,381.00000	1,384	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			626.00000	509	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,203.00000	2,253	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			249.00000	178	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,051.00000	2,092	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			296.00000	218	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,502.00000	1,512	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			547.00000	437	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,323.00000	1,322	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			668.00000	548	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			1,266.00000	1,262	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			712.00000	588	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,381.00000	1,384	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			626.00000	509	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,533.00000	1,545	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			528.00000	420	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,410.00000	1,415	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			606.00000	491	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,729.00000	1,753	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			425.00000	328	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,662.00000	1,682	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			458.00000	357	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,410.00000	1,415	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			606.00000	491	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,352.00000	1,353	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			647.00000	528	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,294.00000	1,292	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			690.00000	568	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,266.00000	1,262	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			712.00000	588	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			978.00000	949	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,123.00000	974	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,185.00000	1,176	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			780.00000	652	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			928.00000	896	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,223.00000	1,072	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			800.00000	773	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,445.00000	1,299	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			764.00000	736	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,509.00000	1,362	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			729.00000	700	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,574.00000	1,425	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			695.00000	665	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,640.00000	1,491	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			632.00000	600	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,777.00000	1,625	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			602.00000	569	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,847.00000	1,695	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			573.00000	540	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,918.00000	1,765	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			545.00000	512	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,990.00000	1,837	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			897.00000	864	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,292.00000	1,139	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	718	25.65	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	14.40	Put			1,541.00000	1,393	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			679.00000	648	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,674.00000	1,524	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			782.00000	755	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,477.00000	1,330	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	718	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,541.00000	1,393	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			679.00000	648	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,674.00000	1,524	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			616.00000	584	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,812.00000	1,660	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			559.00000	525	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,954.00000	1,801	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			532.00000	498	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,027.00000	1,874	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			481.00000	446	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,176.00000	2,022	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			457.00000	422	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,252.00000	2,098	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			434.00000	400	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,330.00000	2,175	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			412.00000	378	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,408.00000	2,253	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			616.00000	584	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,812.00000	1,660	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			587.00000	554	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,882.00000	1,730	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			481.00000	446	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,176.00000	2,022	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			857.00000	833	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,352.00000	1,208	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			961.00000	931	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,156.00000	1,006	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			877.00000	848	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,322.00000	1,174	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,239.00000	1,233	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			734.00000	609	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			928.00000	896	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,223.00000	1,072	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			877.00000	848	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,322.00000	1,174	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			838.00000	813	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,383.00000	1,238	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,013.00000	986	24.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,058.00000	911	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.15	Call			838.00000	813	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,383.00000	1,238	25.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,212.00000	1,205	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			757.00000	630	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.91310		0.00000		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			295.09000		292.92300		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			302.86000		300.62000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			309.02300		306.98900		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.24800		122.78100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.49300		126.00700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.49700		128.99200		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			296.71500		294.64800		0.00	0.00	0	513.00
GOVI On 07/05/2009 jGovi			304.52800		302.39000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			311.76000		309.55500		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			9.31300		9.33800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.75600		8.91900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.12500		8.33100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.93700		9.08700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.71400		8.88500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.79300		8.97300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.69400		8.88300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.54200		11.58300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.20400		10.25200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.60800		8.69200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.68300		7.77400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.53100		7.48100		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 05/02/2009 jNote			8.28300		8.30900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.02600		8.04900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.98700		8.01000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.37500		8.51900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.26600		8.42400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.25600		8.42400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.36700		8.55900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.28500		8.48300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.25600		8.45900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.78900		11.79200		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.74900		11.76800		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.62500		11.65600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.55800		11.57200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.31100		11.31600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.00100		10.99400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.00700		10.99500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			285.94300		358.80300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			293.47200		283.37900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			300.44100		290.82400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.41500		7.50800		3.00	45,551,856.00	400	4,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,690.00000	3,831	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.85500		6.97200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,279.00000	3,398	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			393.00000	361	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.30300		6.45500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,212.00000	4,330	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			830.00000	788	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,397.00000	4,517	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			765.00000	725	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.77600		7.91500		11.95	0.00	0	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,647.00000	4,170	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,673.00000	1,366	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,671.00000	6,321	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			825.00000	645	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,753.00000	12,555	12.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	10.00	Put			92.00000	64	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			8,001.00000	8,739	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			369.00000	275	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			9,233.00000	9,999	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			237.00000	173	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.64600		7.79400		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			8,225.00000	8,882	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,481.00000	1,277	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.56800		7.72600		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,317.00000	9,163	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			132.00000	88	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.72500		7.86900		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			14,188.00000	15,822	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			7.63500		7.77600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			0.00000	4,445	0.00	11,112,500,000.00	2,500	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			0.00000	348	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			12,762.00000	14,368	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1.00000	0	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.58800		7.73100		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,175.00000	14,796	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5.00000	2	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.17800		11.57700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			809.00000	812	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			852.00000	834	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.27900		11.62200		0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			60.00000	90	0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			244.00000	172	0.49	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.78400		7.93300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,998.00000	6,704	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.60400		7.76100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,614.00000	7,326	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			31.00000	17	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.50400		7.67200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,834.00000	7,554	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			91.00000	59	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.84600		7.98500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,466.00000	8,332	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future				7.71600	7.86000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,713.00000	7,588	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			21.00000	10	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future				7.64500	7.79700		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,328.00000	9,233	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			34.00000	19	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future				7.86600	8.00500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			7,942.00000	8,883	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				7.74900	7.89400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,065.00000	8,031	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			16.00000	6	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future				7.69000	7.84100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,778.00000	9,769	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			19.00000	9	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future				7.80700	7.93500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,061.00000	5,569	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2.00000	1	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future				7.60800	7.74500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,779.00000	5,275	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			97.00000	66	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future				7.49500	7.64300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,840.00000	6,352	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			129.00000	94	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future				7.88200	8.02000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,039.00000	9,001	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				7.77800	7.92100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			7,085.00000	8,071	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			9.00000	3	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future				7.72500	7.87500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,821.00000	9,845	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			11.00000	5	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future				7.89500	8.02900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,973.00000	5,938	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			2.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future				7.80400	7.92900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,655.00000	6,540	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			25.00000	11	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future				7.76500	7.88200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 06/08/2009 Bond Future	9.25	Call			9,078.00000	9,910	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			7.00000	3	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.36500		7.51400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			13,206.00000	14,743	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			7.29100		7.44200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,921.00000	15,497	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			7.24900		7.40300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			12,326.00000	13,941	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			292.92200		290.87300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.63500		298.51500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			307.77400		305.58800		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.70970		6.66410		30.26	24,752,083.30	3,689	5,744.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			86.00000	94	30.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			72.00000	35	30.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			65.00000	65	30.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			101.00000	55	30.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			112.00000	130	30.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			48.00000	20	30.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			146.00000	176	35.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			32.00000	17	35.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			184.00000	224	40.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			20.00000	14	40.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			279.00000	316	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			15.00000	7	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			146.00000	176	35.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			32.00000	17	35.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			49.00000	46	32.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			135.00000	86	32.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			86.00000	94	30.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			72.00000	35	30.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			28.00000	21	34.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			214.00000	161	34.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			21.00000	14	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			257.00000	204	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			37.00000	32	33.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			173.00000	122	33.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			836.00000	790	49.70	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	7.60	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			936.00000	890	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			1.00000	1	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			687.00000	641	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			4.00000	3	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			540.00000	493	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			10.00000	8	47.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			396.00000	349	47.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			15.00000	12	40.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			301.00000	252	40.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			325.00000	365	45.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			11.00000	5	45.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			419.00000	462	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			5.00000	2	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			516.00000	560	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			2.00000	1	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			231.00000	270	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			17.00000	10	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			467.00000	511	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			3.00000	1	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			231.00000	270	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			17.00000	10	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			37.00000	32	33.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			173.00000	122	33.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			372.00000	413	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			8.00000	4	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			21.00000	14	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			257.00000	204	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			11.00000	10	44.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			347.00000	301	44.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			10.00000	8	47.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			396.00000	349	47.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			7.00000	4	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			492.00000	445	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			3.00000	2	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			589.00000	542	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			15.00000	12	40.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			301.00000	252	40.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			7.00000	4	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			492.00000	445	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			279.00000	316	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			15.00000	7	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			9.00000	7	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			445.00000	397	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			565.00000	610	48.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.10	Put			1.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			664.00000	710	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			372.00000	413	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			8.00000	4	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			864.00000	910	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			764.00000	810	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			914.00000	960	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			814.00000	860	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			714.00000	760	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			615.00000	660	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			1.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			516.00000	560	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			2.00000	1	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			615.00000	660	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			1.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			714.00000	760	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			786.00000	740	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			886.00000	840	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			786.00000	740	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			886.00000	840	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			986.00000	940	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,086.00000	1,040	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			4.00000	3	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			540.00000	493	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			2.00000	1	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			638.00000	591	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			1.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			737.00000	691	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,036.00000	990	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,136.00000	1,090	49.70	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	7.90	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,236.00000	1,190	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,336.00000	1,290	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			1.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			737.00000	691	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,036.00000	990	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,236.00000	1,190	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			2.00000	1	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			638.00000	591	49.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			467.00000	511	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			3.00000	1	48.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			65.00000	65	30.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			101.00000	55	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.82220		6.77410		24.09	10,847,298.00	1,590	4,026.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			367.00000	366	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			343.00000	293	23.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			349.00000	347	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			375.00000	325	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			387.00000	386	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			313.00000	263	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			387.00000	386	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			313.00000	263	23.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			331.00000	328	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			407.00000	356	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			407.00000	408	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			283.00000	236	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			429.00000	432	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			255.00000	210	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			478.00000	486	21.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			204.00000	164	21.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			315.00000	311	24.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			441.00000	389	24.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			349.00000	347	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			375.00000	325	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			299.00000	295	25.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			475.00000	423	25.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			285.00000	280	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			511.00000	458	25.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			299.00000	295	25.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			475.00000	423	25.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			315.00000	311	24.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			441.00000	389	24.84	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	7.05	Call			271.00000	266	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			547.00000	494	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			125.00000	117	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,001.00000	945	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			99.00000	91	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,125.00000	1,069	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			156.00000	148	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			882.00000	825	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			206.00000	199	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			732.00000	677	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			247.00000	241	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			623.00000	569	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			259.00000	253	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			585.00000	531	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			507.00000	517	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			183.00000	145	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			570.00000	585	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			146.00000	113	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			641.00000	660	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			116.00000	88	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			453.00000	458	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			229.00000	186	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			605.00000	622	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			131.00000	100	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			453.00000	458	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			229.00000	186	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			536.00000	550	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			162.00000	128	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			507.00000	517	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			183.00000	145	21.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			271.00000	266	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			547.00000	494	26.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			678.00000	699	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			104.00000	77	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			536.00000	550	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			162.00000	128	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			247.00000	241	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			623.00000	569	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			236.00000	230	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			662.00000	608	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			206.00000	199	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			732.00000	677	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			179.00000	172	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	750	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			221.00000	214	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.25	Put			697.00000	642	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			192.00000	185	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			768.00000	713	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			407.00000	408	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			283.00000	236	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			755.00000	780	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			81.00000	58	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			678.00000	699	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			104.00000	77	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			921.00000	953	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			47.00000	31	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			836.00000	865	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			62.00000	43	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			878.00000	909	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			54.00000	37	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			795.00000	822	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			71.00000	50	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			716.00000	739	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			92.00000	67	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			716.00000	739	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			92.00000	67	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			236.00000	230	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			662.00000	608	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			179.00000	172	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	750	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			167.00000	159	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			843.00000	787	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			145.00000	137	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			921.00000	864	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			135.00000	126	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			960.00000	904	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			116.00000	108	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,042.00000	986	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			85.00000	77	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,211.00000	1,155	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			85.00000	77	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,211.00000	1,155	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			73.00000	65	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,298.00000	1,243	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			62.00000	55	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,388.00000	1,332	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			52.00000	46	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,478.00000	1,423	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			107.00000	99	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,083.00000	1,027	27.22	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	7.85	Call			92.00000	84	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,168.00000	1,112	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			79.00000	71	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,255.00000	1,199	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			67.00000	60	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,343.00000	1,287	27.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.91830		6.86590		23.96	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			499.00000	496	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			483.00000	427	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			481.00000	478	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			515.00000	459	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			518.00000	515	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			452.00000	396	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			518.00000	515	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			452.00000	396	23.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			499.00000	496	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			483.00000	427	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			464.00000	460	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			548.00000	491	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			536.00000	534	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			420.00000	365	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			555.00000	554	22.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			389.00000	335	22.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			597.00000	599	22.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			331.00000	281	22.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			432.00000	427	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			616.00000	558	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			464.00000	460	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			548.00000	491	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			481.00000	478	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			515.00000	459	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			417.00000	411	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			651.00000	593	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			403.00000	397	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			687.00000	628	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			432.00000	427	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			616.00000	558	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			447.00000	443	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			581.00000	524	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			403.00000	397	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			687.00000	628	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			223.00000	213	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,157.00000	1,095	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			202.00000	191	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,236.00000	1,173	26.19	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	7.60	Call			273.00000	264	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,007.00000	946	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			331.00000	324	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			866.00000	805	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			376.00000	370	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			761.00000	702	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			389.00000	383	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			723.00000	665	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			620.00000	625	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			304.00000	256	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			675.00000	683	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			259.00000	215	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			706.00000	716	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			240.00000	198	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			575.00000	576	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	307	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			706.00000	716	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			240.00000	198	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			575.00000	576	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	307	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			645.00000	651	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			279.00000	233	21.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			772.00000	785	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			206.00000	166	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			555.00000	554	22.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			389.00000	335	22.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			389.00000	383	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			723.00000	665	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			364.00000	357	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			798.00000	739	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			331.00000	324	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			866.00000	805	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			301.00000	293	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			935.00000	874	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			348.00000	340	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			832.00000	772	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			316.00000	308	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			900.00000	840	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			840.00000	857	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			174.00000	139	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			988.00000	1,011	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			122.00000	93	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			913.00000	933	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			147.00000	114	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			840.00000	857	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			174.00000	139	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			772.00000	785	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			206.00000	166	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			950.00000	972	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			134.00000	103	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			876.00000	894	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			160.00000	126	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			806.00000	820	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			190.00000	152	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			738.00000	750	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			223.00000	182	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			876.00000	894	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			160.00000	126	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			287.00000	278	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			971.00000	910	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			260.00000	250	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,044.00000	982	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			364.00000	357	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			798.00000	739	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			247.00000	238	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,081.00000	1,019	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			247.00000	238	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,081.00000	1,019	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			223.00000	213	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,157.00000	1,095	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			202.00000	191	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,236.00000	1,173	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			182.00000	171	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,316.00000	1,253	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			163.00000	153	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,398.00000	1,335	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			147.00000	137	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,481.00000	1,418	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			132.00000	122	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,566.00000	1,503	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			147.00000	137	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,481.00000	1,418	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			287.00000	278	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			971.00000	910	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			675.00000	683	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			259.00000	215	21.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.99400		0.00000		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
<b>Total for Derivatives:</b>								11,761,237,569.70	61,173	434,867.00

**Grand Total:** 11,761,237,569.70 61,173 434,867.00