

Daily MTM Report

Daily summary for 21/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.22500		19.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.42000		8.74000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.25000		8.45000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.12000		8.24500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.23800		12.30000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.35000		8.56000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.29000		8.47000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.29000		8.47000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35500		8.58000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.25500		8.43500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.22900		8.40000			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				7.74000	7.85000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.61490		10.66980		44.10	104,811,522.60	9,874	172,196.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			488.00000	435	44.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			469.00000	470	44.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			606.00000	547	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			336.00000	332	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			556.00000	499	43.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			386.00000	384	43.50	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			660.00000	599	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			290.00000	284	42.31	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,169.00000	1,104	42.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			99.00000	89	42.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			717.00000	655	41.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			247.00000	240	41.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			778.00000	715	41.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			208.00000	200	41.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			510.00000	455	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			440.00000	440	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			581.00000	523	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			361.00000	358	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			632.00000	573	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			313.00000	308	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			778.00000	715	41.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			208.00000	200	41.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			688.00000	627	42.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			268.00000	262	42.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			877.00000	814	40.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			158.00000	149	40.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			996.00000	927	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			126.00000	112	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			877.00000	814	40.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			158.00000	149	40.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			411.00000	362	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			592.00000	597	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			954.00000	884	39.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			134.00000	119	39.62	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.10	Call			332.00000	289	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			762.00000	774	47.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			305.00000	264	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			835.00000	849	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			280.00000	241	48.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			910.00000	926	48.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			236.00000	200	50.09	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			448.00000	397	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			528.00000	532	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,066.00000	1,085	50.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			632.00000	573	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			313.00000	308	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,983.00000	2,926	65.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			13.00000	11	65.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			429.00000	379	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			560.00000	564	45.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,213.00000	1,149	43.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			93.00000	84	43.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,624.00000	1,566	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			54.00000	51	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,347.00000	1,286	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			77.00000	71	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,438.00000	1,378	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			68.00000	63	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,257.00000	1,194	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			87.00000	79	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,530.00000	1,472	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			60.00000	57	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,347.00000	1,286	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			77.00000	71	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,719.00000	1,661	50.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			49.00000	46	50.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,671.00000	1,613	49.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			52.00000	48	49.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,105.00000	2,045	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			35.00000	30	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,863.00000	1,804	52.09	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			43.00000	39	52.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,250.00000	2,191	57.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			31.00000	26	57.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,299.00000	2,240	57.94	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			29.00000	25	57.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,348.00000	2,289	58.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			28.00000	24	58.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,445.00000	2,386	59.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.25	Put			25.00000	21	59.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,396.00000	2,337	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			26.00000	22	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,591.00000	2,533	61.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			21.00000	18	61.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,688.00000	2,631	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			19.00000	16	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,202.00000	2,142	56.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			32.00000	28	56.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,786.00000	2,729	63.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			17.00000	14	63.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,591.00000	2,533	61.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			21.00000	18	61.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,493.00000	2,435	60.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			23.00000	20	60.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,008.00000	1,949	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			38.00000	34	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,493.00000	2,435	60.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			23.00000	20	60.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,105.00000	2,045	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			35.00000	30	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,911.00000	1,852	52.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			41.00000	37	52.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,885.00000	2,827	64.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			15.00000	13	64.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,786.00000	2,729	63.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			17.00000	14	63.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,396.00000	2,337	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			26.00000	22	59.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,835.00000	2,778	64.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			16.00000	13	64.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,737.00000	2,680	63.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			18.00000	15	63.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,640.00000	2,582	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			20.00000	17	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,542.00000	2,484	60.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			22.00000	19	60.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,153.00000	2,094	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			33.00000	29	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,056.00000	1,997	54.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			36.00000	32	54.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,815.00000	1,756	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			45.00000	41	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,008.00000	1,949	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			38.00000	34	54.04	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	8.80	Call			1,911.00000	1,852	52.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			41.00000	37	52.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,959.00000	1,900	53.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			40.00000	35	53.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,863.00000	1,804	52.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			43.00000	39	52.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,767.00000	1,708	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			47.00000	43	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,576.00000	1,519	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			57.00000	54	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,484.00000	1,425	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			64.00000	60	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,392.00000	1,332	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			73.00000	67	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,302.00000	1,240	44.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			82.00000	75	44.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,624.00000	1,566	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			54.00000	51	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,530.00000	1,472	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			60.00000	57	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			996.00000	927	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			126.00000	112	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			843.00000	780	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			173.00000	165	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,299.00000	2,240	57.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			29.00000	25	57.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,081.00000	1,015	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			112.00000	100	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			912.00000	848	39.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			143.00000	134	39.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,081.00000	1,015	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			112.00000	100	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,438.00000	1,378	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			68.00000	63	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,038.00000	971	40.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			119.00000	106	40.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			747.00000	685	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			227.00000	220	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			362.00000	316	46.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			692.00000	701	46.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			154.00000	126	52.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,484.00000	1,511	52.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			95.00000	73	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,925.00000	1,958	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			292.00000	252	48.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			872.00000	887	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			190.00000	159	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,270.00000	1,294	51.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			123.00000	97	53.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,703.00000	1,732	53.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,392.00000	1,332	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			73.00000	67	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			268.00000	231	49.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			949.00000	966	49.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			175.00000	145	51.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,355.00000	1,380	51.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			111.00000	87	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,791.00000	1,822	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			74.00000	54	54.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,154.00000	2,189	54.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			533.00000	477	43.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			413.00000	412	43.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			147.00000	120	53.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,528.00000	1,555	53.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			70.00000	51	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,200.00000	2,236	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			41.00000	38	62.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			2,921.00000	2,973	62.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			18.00000	17	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,648.00000	3,702	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,767.00000	1,708	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			47.00000	43	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			160.00000	132	52.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,441.00000	1,467	52.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			78.00000	57	54.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,108.00000	2,143	54.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			43.00000	39	61.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			2,823.00000	2,874	61.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			20.00000	19	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,550.00000	3,604	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			86.00000	65	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,016.00000	2,050	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			46.00000	40	59.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,726.00000	2,775	59.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			23.00000	21	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,453.00000	3,506	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			216.00000	182	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,146.00000	1,168	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			55.00000	44	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,485.00000	2,529	57.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			30.00000	28	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,211.00000	3,263	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,573.00000	3,518	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			3.00000	3	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,722.00000	3,667	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			2.00000	2	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			468.00000	415	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			498.00000	500	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			246.00000	210	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,027.00000	1,045	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			129.00000	103	53.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,659.00000	1,688	53.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			61.00000	46	55.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,341.00000	2,381	55.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,871.00000	3,816	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			1.00000	1	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			3,130.00000	3,074	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			10.00000	9	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,672.00000	3,617	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			2.00000	2	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,934.00000	2,877	65.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			14.00000	12	65.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			59.00000	45	56.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,389.00000	2,430	56.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,474.00000	3,419	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			4.00000	4	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,737.00000	2,680	63.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			18.00000	15	63.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,302.00000	1,240	44.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			82.00000	75	44.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			717.00000	655	41.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			247.00000	240	41.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			378.00000	331	46.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			658.00000	666	46.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			198.00000	166	51.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,229.00000	1,251	51.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			100.00000	77	53.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			1,880.00000	1,912	53.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			51.00000	42	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,581.00000	2,627	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,375.00000	3,320	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			5.00000	5	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			346.00000	302	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			727.00000	737	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			182.00000	151	51.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,312.00000	1,336	51.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			91.00000	69	53.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			1,971.00000	2,004	53.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			48.00000	41	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			2,678.00000	2,726	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			3,179.00000	3,123	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			9.00000	8	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			42.00000	38	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			2,872.00000	2,924	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			3,081.00000	3,025	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			11.00000	10	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			141.00000	115	53.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,572.00000	1,600	53.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			67.00000	48	54.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,247.00000	2,283	54.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			39.00000	37	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			2,969.00000	3,023	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			3,277.00000	3,221	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			7.00000	6	67.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			1,125.00000	1,059	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			105.00000	94	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			318.00000	276	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			798.00000	811	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			167.00000	138	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,397.00000	1,423	52.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			82.00000	61	54.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,062.00000	2,096	54.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			45.00000	40	60.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			2,775.00000	2,825	60.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			3,032.00000	2,975	66.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			12.00000	10	66.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			257.00000	220	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			988.00000	1,005	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			136.00000	109	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,616.00000	1,644	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			63.00000	47	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,293.00000	2,332	54.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			38.00000	35	62.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,018.00000	3,070	62.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.84560		10.93120		36.32	12,147,072.00	1,120	16,030.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			866.00000	841	36.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			885.00000	945	36.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			986.00000	960	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			705.00000	765	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,006.00000	980	35.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.60	Put			675.00000	734	35.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,082.00000	1,043	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			600.00000	647	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,138.00000	1,097	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			557.00000	602	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			905.00000	879	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			824.00000	883	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			947.00000	918	36.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			766.00000	823	36.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,006.00000	980	35.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			675.00000	734	35.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,167.00000	1,125	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			536.00000	580	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,227.00000	1,183	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			495.00000	537	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,319.00000	1,273	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			438.00000	477	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,227.00000	1,183	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			495.00000	537	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,167.00000	1,125	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			536.00000	580	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			812.00000	788	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			980.00000	1,042	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			710.00000	682	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,179.00000	1,236	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			691.00000	664	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,210.00000	1,268	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			637.00000	612	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,306.00000	1,366	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			848.00000	823	36.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			917.00000	977	36.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,065.00000	2,986	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			33.00000	40	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,518.00000	1,466	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			337.00000	370	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,847.00000	1,787	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			216.00000	242	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,697.00000	1,640	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			265.00000	294	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,553.00000	1,500	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			322.00000	354	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,771.00000	1,713	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			240.00000	267	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,624.00000	1,569	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			293.00000	323	34.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,925.00000	1,863	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			194.00000	218	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,296.00000	2,227	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			115.00000	131	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,253.00000	2,185	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			122.00000	139	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,426.00000	2,354	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			95.00000	109	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,426.00000	2,354	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			95.00000	109	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,470.00000	2,398	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			88.00000	102	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,603.00000	2,529	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			72.00000	84	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,558.00000	2,485	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			77.00000	89	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,514.00000	2,441	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			83.00000	96	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,694.00000	2,618	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			62.00000	73	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,470.00000	2,398	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			88.00000	102	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,924.00000	2,846	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			43.00000	51	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,831.00000	2,754	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			50.00000	59	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,739.00000	2,664	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			58.00000	68	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,648.00000	2,574	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			67.00000	78	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,382.00000	2,311	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			101.00000	116	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,211.00000	2,143	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			130.00000	148	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,648.00000	2,574	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			67.00000	78	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,558.00000	2,485	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			77.00000	89	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,211.00000	2,143	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			130.00000	148	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,128.00000	2,061	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			146.00000	166	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,971.00000	2,892	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			39.00000	47	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,877.00000	2,800	34.86	0.00	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	8.10	Put			46.00000	55	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,785.00000	2,709	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			54.00000	63	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,339.00000	2,269	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			108.00000	123	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,877.00000	2,800	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			46.00000	55	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,785.00000	2,709	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			54.00000	63	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,339.00000	2,269	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			108.00000	123	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,253.00000	2,185	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			122.00000	139	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,169.00000	2,102	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			138.00000	157	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,924.00000	2,846	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			43.00000	51	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,831.00000	2,754	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			50.00000	59	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,382.00000	2,311	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			101.00000	116	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,694.00000	2,618	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			62.00000	73	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,086.00000	2,021	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			155.00000	175	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,005.00000	1,941	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			174.00000	196	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,925.00000	1,863	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			194.00000	218	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,005.00000	1,941	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			174.00000	196	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,771.00000	1,713	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			240.00000	267	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,624.00000	1,569	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			293.00000	323	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,553.00000	1,500	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			322.00000	354	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,169.00000	2,102	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			138.00000	157	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,847.00000	1,787	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			216.00000	242	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,484.00000	1,432	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			353.00000	387	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,417.00000	1,367	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			385.00000	422	34.86	0.00	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	Call			1,351.00000	1,304	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			420.00000	458	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,484.00000	1,432	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			353.00000	387	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,417.00000	1,367	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			385.00000	422	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,288.00000	1,242	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			457.00000	497	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,809.00000	1,750	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			228.00000	254	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,734.00000	1,676	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			252.00000	280	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,660.00000	1,604	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			279.00000	308	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,588.00000	1,534	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			307.00000	338	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,450.00000	1,400	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			369.00000	404	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,384.00000	1,335	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			402.00000	440	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,319.00000	1,273	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			438.00000	477	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,257.00000	1,212	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			476.00000	517	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,027.00000	1,000	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			646.00000	704	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			986.00000	960	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			705.00000	765	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			829.00000	805	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			948.00000	1,009	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			794.00000	771	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,013.00000	1,075	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,257.00000	1,212	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			476.00000	517	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,197.00000	1,154	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			515.00000	558	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,027.00000	1,000	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			646.00000	704	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,110.00000	1,070	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			578.00000	624	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,054.00000	1,021	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			623.00000	675	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			966.00000	939	35.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			735.00000	794	35.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			926.00000	898	36.18	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 16/03/2009 Currency Future	10.80	Put			795.00000	853	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			886.00000	859	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			855.00000	914	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			926.00000	898	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			795.00000	853	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			777.00000	755	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,046.00000	1,109	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			745.00000	719	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,114.00000	1,174	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			745.00000	719	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,114.00000	1,174	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			673.00000	646	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,242.00000	1,300	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			603.00000	579	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,372.00000	1,433	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			571.00000	548	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,440.00000	1,502	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			540.00000	518	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,508.00000	1,572	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			510.00000	489	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,579.00000	1,643	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			829.00000	805	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			948.00000	1,009	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			794.00000	771	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,013.00000	1,075	37.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			761.00000	739	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,080.00000	1,143	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			729.00000	700	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,148.00000	1,205	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			655.00000	629	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,274.00000	1,333	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			620.00000	595	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,339.00000	1,400	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			587.00000	563	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,406.00000	1,468	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			555.00000	532	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,474.00000	1,537	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			571.00000	548	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,440.00000	1,502	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,288.00000	1,242	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			457.00000	497	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,110.00000	1,070	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			578.00000	624	34.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			886.00000	859	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			855.00000	914	36.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.10	Call			812.00000	788	37.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			980.00000	1,042	37.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.04760		11.15260		32.13	331,428.00	30	2,598.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,082.00000	1,016	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,079.00000	1,118	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,200.00000	1,131	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			897.00000	933	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,218.00000	1,150	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			866.00000	903	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,263.00000	1,189	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			810.00000	841	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,343.00000	1,261	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			740.00000	763	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,120.00000	1,052	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,017.00000	1,055	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,160.00000	1,091	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			957.00000	993	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,371.00000	1,288	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			718.00000	740	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,427.00000	1,343	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			674.00000	695	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,514.00000	1,428	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			612.00000	631	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,427.00000	1,343	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			674.00000	695	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,343.00000	1,261	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			740.00000	763	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,011.00000	947	32.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,208.00000	1,250	32.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			907.00000	839	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,404.00000	1,441	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			888.00000	821	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,435.00000	1,473	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			833.00000	768	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,531.00000	1,571	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,064.00000	998	32.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,111.00000	1,150	32.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,200.00000	1,131	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			897.00000	933	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,289.00000	1,208	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			786.00000	811	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,700.00000	1,610	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			498.00000	513	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,006.00000	1,911	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			354.00000	364	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,866.00000	1,774	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			414.00000	426	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,733.00000	1,642	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			480.00000	495	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,935.00000	1,842	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			383.00000	394	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,799.00000	1,707	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			446.00000	459	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,078.00000	1,983	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			326.00000	335	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,421.00000	2,322	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			219.00000	225	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,421.00000	2,322	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			219.00000	225	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,542.00000	2,442	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			189.00000	194	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,583.00000	2,482	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			180.00000	185	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,624.00000	2,523	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			171.00000	176	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,707.00000	2,606	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			155.00000	158	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,665.00000	2,564	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			163.00000	167	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,834.00000	2,732	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			132.00000	135	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,665.00000	2,564	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			163.00000	167	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,501.00000	2,402	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			199.00000	204	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,008.00000	2,905	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			105.00000	108	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,921.00000	2,818	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			118.00000	121	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,749.00000	2,648	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			147.00000	150	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,343.00000	2,244	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			240.00000	246	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,265.00000	2,168	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			263.00000	270	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,964.00000	2,862	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			112.00000	114	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,877.00000	2,775	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			125.00000	128	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,792.00000	2,690	30.95	0.00	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	8.50	Put			139.00000	142	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,461.00000	2,362	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			209.00000	214	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,382.00000	2,283	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			229.00000	235	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,304.00000	2,206	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			251.00000	258	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,186.00000	3,082	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			83.00000	85	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,096.00000	2,993	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			94.00000	96	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,749.00000	2,648	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			147.00000	150	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,834.00000	2,732	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			132.00000	135	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,052.00000	2,949	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			99.00000	101	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,877.00000	2,775	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			125.00000	128	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,461.00000	2,362	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			209.00000	214	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,707.00000	2,606	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			155.00000	158	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,624.00000	2,523	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			171.00000	176	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,542.00000	2,442	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			189.00000	194	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,304.00000	2,206	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			251.00000	258	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,227.00000	2,130	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			275.00000	282	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,152.00000	2,055	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			299.00000	308	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,227.00000	2,130	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			275.00000	282	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,866.00000	1,774	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			414.00000	426	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,935.00000	1,842	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			383.00000	394	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,668.00000	1,579	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			516.00000	531	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,606.00000	1,517	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			553.00000	570	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,544.00000	1,457	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			592.00000	610	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,152.00000	2,055	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			299.00000	308	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,799.00000	1,707	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			446.00000	459	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,606.00000	1,517	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			553.00000	570	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,485.00000	1,399	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			632.00000	652	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,078.00000	1,983	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			326.00000	335	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,733.00000	1,642	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			480.00000	495	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,971.00000	1,876	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			368.00000	379	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,901.00000	1,807	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			398.00000	410	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,832.00000	1,740	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			430.00000	443	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,766.00000	1,674	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			463.00000	477	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,637.00000	1,548	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			534.00000	550	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,575.00000	1,487	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			572.00000	590	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,456.00000	1,371	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			653.00000	673	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,237.00000	1,170	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			834.00000	873	31.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,082.00000	1,016	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,079.00000	1,118	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,046.00000	981	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,143.00000	1,183	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,485.00000	1,399	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			632.00000	652	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,316.00000	1,234	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			763.00000	787	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,218.00000	1,150	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			866.00000	903	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,180.00000	1,111	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			927.00000	963	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,140.00000	1,071	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			987.00000	1,024	32.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,101.00000	1,034	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,048.00000	1,086	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,316.00000	1,234	30.95	0.00	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	10.60	Put			763.00000	787	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,180.00000	1,111	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			927.00000	963	31.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,101.00000	1,034	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,048.00000	1,086	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,028.00000	964	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,176.00000	1,216	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			994.00000	931	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,242.00000	1,283	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			962.00000	896	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,309.00000	1,348	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			926.00000	858	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,374.00000	1,410	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			978.00000	915	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,275.00000	1,318	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			946.00000	876	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,343.00000	1,379	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			869.00000	803	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,467.00000	1,505	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			798.00000	735	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,595.00000	1,637	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			764.00000	702	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,662.00000	1,705	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			732.00000	671	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,729.00000	1,774	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			700.00000	641	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,798.00000	1,844	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			851.00000	785	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,499.00000	1,538	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			815.00000	751	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,563.00000	1,604	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			781.00000	718	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,628.00000	1,671	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			748.00000	687	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,695.00000	1,739	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			946.00000	876	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,343.00000	1,379	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			764.00000	702	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,662.00000	1,705	33.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,575.00000	1,487	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			572.00000	590	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,456.00000	1,371	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			653.00000	673	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,398.00000	1,315	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			696.00000	717	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,289.00000	1,208	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			786.00000	811	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,637.00000	1,548	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			534.00000	550	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,544.00000	1,457	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			592.00000	610	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,028.00000	964	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,176.00000	1,216	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			994.00000	931	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,242.00000	1,283	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,120.00000	1,052	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,017.00000	1,055	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.57640		11.34670		29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	1,803	26.95	17,979,516,000.00	9,972	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			0.00000	776	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			166.00000	1,422	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			320.00000	1,345	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	992	31.92	9,892,224,000.00	9,972	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			0.00000	2,416	31.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.84100		15.77560		45.56	1,821,715.00	115	3,219.00
£ / R On 12/12/2008 Currency Future	15.80	Call			692.00000	707	45.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			716.00000	666	45.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			824.00000	844	43.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			548.00000	503	43.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			899.00000	928	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			473.00000	437	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,150.00000	1,186	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			324.00000	295	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			756.00000	773	44.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			630.00000	582	44.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			652.00000	666	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			776.00000	725	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			597.00000	608	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			871.00000	817	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			734.00000	750	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			658.00000	609	44.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			579.00000	590	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			904.00000	849	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			692.00000	707	45.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			716.00000	666	45.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			756.00000	773	44.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			630.00000	582	44.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			672.00000	686	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			746.00000	695	45.56	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	16.15	Call			562.00000	572	46.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			937.00000	881	46.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			436.00000	448	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,160.00000	1,107	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			452.00000	465	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,127.00000	1,074	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			319.00000	328	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,444.00000	1,387	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			271.00000	278	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,596.00000	1,537	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			169.00000	172	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,043.00000	1,981	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			96.00000	98	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,571.00000	2,507	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			83.00000	84	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,708.00000	2,643	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			106.00000	108	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,480.00000	2,417	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			161.00000	164	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,086.00000	2,023	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			161.00000	164	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,086.00000	2,023	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			111.00000	113	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,436.00000	2,372	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			389.00000	399	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,263.00000	1,208	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			633.00000	646	45.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			807.00000	755	45.97	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			543.00000	555	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			967.00000	914	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			579.00000	590	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			904.00000	849	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			988.00000	1,020	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			413.00000	379	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,051.00000	1,084	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			376.00000	343	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,019.00000	1,052	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			394.00000	361	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			958.00000	989	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			432.00000	398	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			873.00000	898	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			497.00000	457	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,183.00000	1,220	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			308.00000	279	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,253.00000	1,292	43.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Put			277.00000	251	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,116.00000	1,151	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			341.00000	310	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,289.00000	1,328	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			263.00000	237	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,399.00000	1,441	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			223.00000	200	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,592.00000	1,638	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			166.00000	147	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,513.00000	1,558	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			187.00000	167	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,436.00000	1,479	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			211.00000	188	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,361.00000	1,403	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			236.00000	212	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,218.00000	1,256	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			292.00000	265	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,083.00000	1,118	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			358.00000	327	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,325.00000	1,365	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			249.00000	224	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,051.00000	1,084	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			376.00000	343	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			928.00000	958	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			452.00000	417	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			848.00000	869	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			522.00000	478	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			800.00000	819	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			575.00000	528	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,552.00000	1,598	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			177.00000	157	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,474.00000	1,518	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			199.00000	177	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,399.00000	1,441	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			223.00000	200	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			778.00000	796	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			602.00000	555	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,253.00000	1,292	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			277.00000	251	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			928.00000	958	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			452.00000	417	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,436.00000	1,479	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			211.00000	188	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,361.00000	1,403	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			236.00000	212	43.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.05	Call			1,083.00000	1,118	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			358.00000	327	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,019.00000	1,052	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			394.00000	361	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,183.00000	1,220	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			308.00000	279	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			873.00000	898	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			497.00000	457	43.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			614.00000	627	46.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			839.00000	786	46.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			778.00000	796	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			602.00000	555	44.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			652.00000	666	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			776.00000	725	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			505.00000	520	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,029.00000	979	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			652.00000	666	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			776.00000	725	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			543.00000	555	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			967.00000	914	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			469.00000	483	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,094.00000	1,042	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			469.00000	483	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,094.00000	1,042	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			404.00000	415	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,228.00000	1,174	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			800.00000	819	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			575.00000	528	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			713.00000	729	45.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			687.00000	638	45.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			672.00000	686	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			746.00000	695	45.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			597.00000	608	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			871.00000	817	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			524.00000	539	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			998.00000	948	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			487.00000	501	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,061.00000	1,010	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			419.00000	431	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,194.00000	1,140	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			360.00000	369	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,334.00000	1,278	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			332.00000	341	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,407.00000	1,350	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			307.00000	315	47.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.95	Put			1,481.00000	1,424	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			283.00000	290	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,557.00000	1,499	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			147.00000	150	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,172.00000	2,109	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			134.00000	137	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,259.00000	2,196	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			122.00000	124	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,347.00000	2,283	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			101.00000	103	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,525.00000	2,462	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			92.00000	93	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,616.00000	2,552	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			75.00000	76	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,800.00000	2,735	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			249.00000	256	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,674.00000	1,615	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			229.00000	235	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,754.00000	1,694	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			210.00000	215	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,835.00000	1,774	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			193.00000	197	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,917.00000	1,856	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			176.00000	180	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,001.00000	1,939	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			210.00000	215	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,835.00000	1,774	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			176.00000	180	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,001.00000	1,939	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			134.00000	137	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,259.00000	2,196	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			111.00000	113	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,436.00000	2,372	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			154.00000	157	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,128.00000	2,066	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			141.00000	143	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,215.00000	2,152	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			128.00000	130	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,303.00000	2,239	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			117.00000	119	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,391.00000	2,328	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			87.00000	88	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,662.00000	2,597	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			79.00000	80	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,754.00000	2,689	47.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.55	Call			72.00000	72	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,846.00000	2,781	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			101.00000	103	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,525.00000	2,462	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			92.00000	93	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,616.00000	2,552	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			83.00000	84	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,708.00000	2,643	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			68.00000	69	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,893.00000	2,828	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			62.00000	62	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,986.00000	2,921	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			56.00000	56	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,080.00000	3,015	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			141.00000	143	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,215.00000	2,152	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			117.00000	119	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,391.00000	2,328	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			87.00000	88	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,662.00000	2,597	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			72.00000	72	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,846.00000	2,781	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			65.00000	65	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,939.00000	2,874	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			239.00000	245	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,713.00000	1,654	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			220.00000	225	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,794.00000	1,734	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			201.00000	206	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,876.00000	1,815	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			184.00000	188	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,959.00000	1,897	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			374.00000	384	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,298.00000	1,243	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			346.00000	355	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,370.00000	1,314	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			319.00000	328	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,444.00000	1,387	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			294.00000	302	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,519.00000	1,461	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			374.00000	384	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,298.00000	1,243	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			346.00000	355	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,370.00000	1,314	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			271.00000	278	47.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.10	Put		1,596.00000	1,537	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		249.00000	256	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,674.00000	1,615	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		229.00000	235	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,754.00000	1,694	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		419.00000	431	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,194.00000	1,140	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		404.00000	415	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,228.00000	1,174	47.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		713.00000	729	45.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		687.00000	638	45.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.20210	16.16780		33.13	0.00	0	7,489.00
£ / R On 16/03/2009 Currency Future	16.15	Call		1,206.00000	1,220	33.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,189.00000	1,168	33.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,305.00000	1,319	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,038.00000	1,017	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		1,391.00000	1,411	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		923.00000	909	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,614.00000	1,636	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		746.00000	734	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,245.00000	1,260	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,128.00000	1,108	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,151.00000	1,164	33.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,283.00000	1,262	33.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,115.00000	1,128	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,348.00000	1,326	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,245.00000	1,260	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,128.00000	1,108	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,115.00000	1,128	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,348.00000	1,326	33.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		1,286.00000	1,300	32.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,068.00000	1,047	32.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,082.00000	1,094	33.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,414.00000	1,391	33.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		946.00000	961	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,629.00000	1,609	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		985.00000	1,000	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,567.00000	1,548	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		821.00000	835	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		1,853.00000	1,833	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		725.00000	737	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		2,057.00000	2,035	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		572.00000	582	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		2,454.00000	2,430	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		437.00000	446	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.65	Put			2,920.00000	2,894	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			408.00000	416	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,040.00000	3,014	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			468.00000	477	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,800.00000	2,775	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			598.00000	608	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,380.00000	2,356	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			479.00000	488	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,761.00000	2,736	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			909.00000	924	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,691.00000	1,671	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,188.00000	1,201	33.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,220.00000	1,199	33.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,226.00000	1,240	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,158.00000	1,138	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,045.00000	1,060	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,477.00000	1,458	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,266.00000	1,280	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,098.00000	1,078	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,499.00000	1,521	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			831.00000	819	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,556.00000	1,578	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			788.00000	775	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,673.00000	1,696	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			705.00000	694	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,584.00000	1,607	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			767.00000	754	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,556.00000	1,578	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			788.00000	775	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,527.00000	1,549	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			809.00000	797	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,444.00000	1,465	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			876.00000	863	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,703.00000	1,726	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			685.00000	674	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,764.00000	1,788	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			647.00000	636	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,796.00000	1,819	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			628.00000	617	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,058.00000	2,084	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			490.00000	481	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,990.00000	2,015	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			523.00000	513	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,924.00000	1,949	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			556.00000	547	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Call			1,859.00000	1,883	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			591.00000	581	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,734.00000	1,757	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			666.00000	655	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,924.00000	1,949	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			556.00000	547	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,859.00000	1,883	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			591.00000	581	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,614.00000	1,636	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			746.00000	734	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,345.00000	1,358	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			977.00000	956	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,024.00000	2,049	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			506.00000	497	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,957.00000	1,982	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			539.00000	530	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,891.00000	1,916	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			574.00000	564	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,827.00000	1,851	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			609.00000	599	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,643.00000	1,666	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			725.00000	713	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,345.00000	1,358	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			977.00000	956	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,305.00000	1,319	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,038.00000	1,017	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,764.00000	1,788	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			647.00000	636	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,703.00000	1,726	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			685.00000	674	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,584.00000	1,607	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			767.00000	754	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,471.00000	1,493	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			854.00000	841	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,417.00000	1,438	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			899.00000	886	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,364.00000	1,384	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			946.00000	932	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,325.00000	1,339	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,007.00000	987	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,417.00000	1,438	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			899.00000	886	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,188.00000	1,201	33.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,220.00000	1,199	33.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,151.00000	1,164	33.36	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 16/03/2009 Currency Future	16.30	Put			1,283.00000	1,262	33.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,004.00000	1,020	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,537.00000	1,518	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,266.00000	1,280	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,098.00000	1,078	32.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,226.00000	1,240	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,158.00000	1,138	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,045.00000	1,060	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,477.00000	1,458	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			965.00000	980	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,598.00000	1,578	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,169.00000	1,182	33.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,251.00000	1,230	33.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,133.00000	1,146	33.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,315.00000	1,294	33.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,098.00000	1,111	33.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,381.00000	1,359	33.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,065.00000	1,077	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,447.00000	1,425	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,024.00000	1,040	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,506.00000	1,488	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,305.00000	1,319	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,038.00000	1,017	32.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			873.00000	887	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,755.00000	1,735	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			838.00000	852	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,821.00000	1,800	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			805.00000	818	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,887.00000	1,866	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			772.00000	785	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,954.00000	1,933	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			548.00000	557	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,530.00000	2,505	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			524.00000	533	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,606.00000	2,581	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			501.00000	510	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,683.00000	2,658	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			458.00000	466	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,840.00000	2,814	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			437.00000	446	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,920.00000	2,894	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			418.00000	426	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,000.00000	2,974	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			399.00000	407	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,081.00000	3,055	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.55	Call			710.00000	722	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,092.00000	2,070	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			680.00000	692	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,163.00000	2,140	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			652.00000	663	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,234.00000	2,211	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			624.00000	635	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,307.00000	2,283	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			680.00000	692	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,163.00000	2,140	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			624.00000	635	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,307.00000	2,283	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			548.00000	557	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,530.00000	2,505	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			501.00000	510	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,683.00000	2,658	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			560.00000	570	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,492.00000	2,468	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			536.00000	545	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,568.00000	2,543	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			512.00000	522	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,645.00000	2,620	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			490.00000	499	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,722.00000	2,697	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			447.00000	456	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,880.00000	2,854	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			428.00000	436	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,960.00000	2,933	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			390.00000	397	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,122.00000	3,095	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			479.00000	488	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,761.00000	2,736	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			399.00000	407	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,081.00000	3,055	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			381.00000	388	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,163.00000	3,136	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			363.00000	371	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,246.00000	3,218	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			347.00000	354	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,329.00000	3,302	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			331.00000	337	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,413.00000	3,385	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			458.00000	466	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,840.00000	2,814	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			381.00000	388	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,163.00000	3,136	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			363.00000	371	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,246.00000	3,218	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			695.00000	707	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,127.00000	2,105	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			666.00000	677	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,198.00000	2,175	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			638.00000	649	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,270.00000	2,247	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			611.00000	622	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,343.00000	2,320	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			585.00000	595	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,417.00000	2,393	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			856.00000	869	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,788.00000	1,767	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			788.00000	801	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,920.00000	1,899	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			756.00000	769	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,988.00000	1,966	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			965.00000	980	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,598.00000	1,578	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			928.00000	942	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,660.00000	1,640	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			891.00000	905	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,723.00000	1,703	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			856.00000	869	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,788.00000	1,767	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			695.00000	707	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,127.00000	2,105	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,133.00000	1,146	33.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,315.00000	1,294	33.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			946.00000	961	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,629.00000	1,609	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			928.00000	942	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,660.00000	1,640	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,364.00000	1,384	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			946.00000	932	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,325.00000	1,339	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,007.00000	987	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,065.00000	1,077	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,447.00000	1,425	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,734.00000	1,757	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			666.00000	655	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,444.00000	1,465	32.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			876.00000	863	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future			16.51170	16.49160		30.96	0.00	0	7.00
£ / R On 12/06/2009 Currency Future	16.50	Call		1,517.00000	1,519	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,526.00000	1,507	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		2,288.00000	2,296	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		796.00000	784	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1,632.00000	1,634	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,341.00000	1,323	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		1,724.00000	1,729	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,232.00000	1,218	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,936.00000	1,943	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,044.00000	1,031	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,554.00000	1,556	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,463.00000	1,444	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		1,481.00000	1,482	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,589.00000	1,571	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,446.00000	1,447	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,655.00000	1,635	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		1,573.00000	1,575	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,432.00000	1,414	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		1,429.00000	1,430	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		1,688.00000	1,668	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,536.00000	1,537	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,494.00000	1,475	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		1,612.00000	1,615	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,371.00000	1,353	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,412.00000	1,413	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,721.00000	1,701	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		1,280.00000	1,284	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,938.00000	1,922	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,319.00000	1,323	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,877.00000	1,862	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		1,149.00000	1,153	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,158.00000	2,141	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		1,047.00000	1,050	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		2,355.00000	2,338	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		864.00000	866	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		2,772.00000	2,754	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		709.00000	710	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		3,217.00000	3,198	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		674.00000	675	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		3,332.00000	3,313	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		757.00000	759	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		3,066.00000	3,047	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		878.00000	880	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		2,736.00000	2,718	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.25	Call			907.00000	909	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,665.00000	2,647	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			770.00000	772	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,028.00000	3,010	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,241.00000	1,245	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,000.00000	1,984	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,593.00000	1,595	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,401.00000	1,383	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,854.00000	1,860	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,113.00000	1,099	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,020.00000	2,027	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			978.00000	965	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,908.00000	1,915	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,067.00000	1,053	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,881.00000	1,888	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,089.00000	1,076	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,827.00000	1,834	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,136.00000	1,122	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,077.00000	2,085	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			936.00000	923	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,136.00000	2,144	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			894.00000	882	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,936.00000	1,943	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,044.00000	1,031	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,166.00000	2,174	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			874.00000	862	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,414.00000	2,423	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			722.00000	711	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,350.00000	2,359	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			758.00000	747	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,226.00000	2,234	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			834.00000	823	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,107.00000	2,114	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			915.00000	902	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,049.00000	2,056	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			957.00000	944	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,992.00000	1,999	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,000.00000	987	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,414.00000	2,423	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			722.00000	711	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,350.00000	2,359	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			758.00000	747	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,107.00000	2,114	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			915.00000	902	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,049.00000	2,056	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Put			957.00000	944	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,257.00000	2,265	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			815.00000	803	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,196.00000	2,204	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			854.00000	842	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,964.00000	1,970	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,022.00000	1,009	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,801.00000	1,807	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,160.00000	1,145	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,827.00000	1,834	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,136.00000	1,122	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,775.00000	1,781	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,183.00000	1,169	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,382.00000	2,391	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			740.00000	729	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,319.00000	2,327	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			777.00000	766	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,257.00000	2,265	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			815.00000	803	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,196.00000	2,204	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			854.00000	842	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,964.00000	1,970	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,022.00000	1,009	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,908.00000	1,915	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,067.00000	1,053	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,673.00000	1,679	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,282.00000	1,267	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,632.00000	1,634	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,341.00000	1,323	30.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,775.00000	1,781	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,183.00000	1,169	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,673.00000	1,679	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,282.00000	1,267	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,749.00000	1,755	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,208.00000	1,193	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,698.00000	1,704	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,257.00000	1,242	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,554.00000	1,556	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,463.00000	1,444	30.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,724.00000	1,729	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,232.00000	1,218	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,593.00000	1,595	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,401.00000	1,383	30.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,481.00000	1,482	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,589.00000	1,571	31.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.80	Call			1,412.00000	1,413	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,721.00000	1,701	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,446.00000	1,447	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,655.00000	1,635	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,380.00000	1,380	31.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,788.00000	1,768	31.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,339.00000	1,344	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,847.00000	1,832	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,380.00000	1,380	31.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,788.00000	1,768	31.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,299.00000	1,304	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,908.00000	1,892	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,499.00000	1,500	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,557.00000	1,539	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,464.00000	1,465	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,622.00000	1,603	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,396.00000	1,396	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,754.00000	1,735	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,359.00000	1,364	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,818.00000	1,802	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,653.00000	1,654	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,311.00000	1,292	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,573.00000	1,575	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,432.00000	1,414	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,396.00000	1,396	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,754.00000	1,735	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,204.00000	1,208	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,062.00000	2,046	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,167.00000	1,171	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,126.00000	2,109	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,132.00000	1,135	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,190.00000	2,174	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,097.00000	1,100	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,255.00000	2,239	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			850.00000	852	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,808.00000	2,790	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			822.00000	824	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,881.00000	2,863	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			796.00000	798	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,954.00000	2,936	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			745.00000	747	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,103.00000	3,085	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			721.00000	722	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,179.00000	3,160	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			697.00000	698	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Put			3,255.00000	3,237	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,030.00000	1,033	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,389.00000	2,372	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			998.00000	1,001	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,457.00000	2,439	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			967.00000	970	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,525.00000	2,508	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			936.00000	939	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,595.00000	2,577	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			998.00000	1,001	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,457.00000	2,439	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			936.00000	939	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,595.00000	2,577	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			850.00000	852	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,808.00000	2,790	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			796.00000	798	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,954.00000	2,936	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			836.00000	838	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,844.00000	2,826	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			809.00000	811	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,917.00000	2,899	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			783.00000	785	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,991.00000	2,973	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			733.00000	734	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,141.00000	3,123	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			685.00000	687	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,294.00000	3,275	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			663.00000	664	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,371.00000	3,352	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			745.00000	747	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,103.00000	3,085	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			697.00000	698	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,255.00000	3,237	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			651.00000	653	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,410.00000	3,391	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			630.00000	631	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,488.00000	3,469	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			609.00000	610	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,567.00000	3,548	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			588.00000	589	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,647.00000	3,627	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			733.00000	734	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,141.00000	3,123	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			640.00000	642	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,449.00000	3,430	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.40	Call			619.00000	620	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,527.00000	3,508	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,186.00000	1,189	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,094.00000	2,078	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,114.00000	1,118	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,223.00000	2,206	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,080.00000	1,083	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,288.00000	2,272	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,014.00000	1,017	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,422.00000	2,405	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			982.00000	985	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,491.00000	2,473	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			952.00000	954	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,560.00000	2,542	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			921.00000	924	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,630.00000	2,612	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,299.00000	1,304	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,908.00000	1,892	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,260.00000	1,265	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,969.00000	1,953	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,223.00000	1,227	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,031.00000	2,015	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,186.00000	1,189	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,094.00000	2,078	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,014.00000	1,017	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,422.00000	2,405	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,464.00000	1,465	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,622.00000	1,603	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,280.00000	1,284	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,938.00000	1,922	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,319.00000	1,323	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,877.00000	1,862	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,204.00000	1,208	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,062.00000	2,046	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,132.00000	1,135	31.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,190.00000	2,174	31.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.32610		13.35480		38.71	546,370.10	41	34,565.00
€ / R On 12/12/2008 Currency Future	13.35	Call			520.00000	482	38.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			515.00000	506	38.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			564.00000	525	38.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			459.00000	449	38.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			661.00000	621	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			356.00000	345	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			743.00000	702	36.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.90	Put			288.00000	276	36.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			772.00000	731	36.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			267.00000	255	36.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			587.00000	547	37.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			432.00000	421	37.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			635.00000	595	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			381.00000	369	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			661.00000	621	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			356.00000	345	37.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			687.00000	647	36.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			333.00000	321	36.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			833.00000	792	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			228.00000	216	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			897.00000	857	35.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			193.00000	181	35.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			865.00000	824	35.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			210.00000	198	35.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			802.00000	761	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			247.00000	235	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			463.00000	426	39.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			608.00000	600	39.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			367.00000	334	41.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			812.00000	808	41.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			271.00000	243	43.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,116.00000	1,117	43.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			207.00000	183	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,402.00000	1,407	45.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,901.00000	1,871	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			46.00000	44	43.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			282.00000	254	43.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,077.00000	1,077	43.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			412.00000	377	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			707.00000	701	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			292.00000	264	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,038.00000	1,037	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,088.00000	1,050	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			133.00000	124	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			931.00000	890	35.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			176.00000	164	35.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,215.00000	1,179	36.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			110.00000	103	36.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,569.00000	1,539	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			65.00000	63	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,524.00000	1,493	39.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			69.00000	67	39.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.80	Call			1,615.00000	1,585	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			60.00000	59	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,524.00000	1,493	39.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			69.00000	67	39.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,345.00000	1,312	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			90.00000	86	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,389.00000	1,357	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			84.00000	81	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,301.00000	1,267	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			96.00000	91	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,709.00000	1,679	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			54.00000	53	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,661.00000	1,631	40.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			56.00000	55	40.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,757.00000	1,727	41.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			52.00000	51	41.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,853.00000	1,822	42.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			48.00000	46	42.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,094.00000	2,064	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			40.00000	37	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,997.00000	1,967	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			43.00000	41	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,805.00000	1,775	42.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			50.00000	48	42.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,434.00000	1,402	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			79.00000	76	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,046.00000	2,015	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			41.00000	39	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,949.00000	1,919	43.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			44.00000	43	43.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,569.00000	1,539	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			65.00000	63	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,479.00000	1,447	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			74.00000	71	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,258.00000	1,223	37.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			103.00000	97	37.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,172.00000	1,136	36.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			117.00000	110	36.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,130.00000	1,093	36.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			125.00000	117	36.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,047.00000	1,008	35.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			142.00000	132	35.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,094.00000	2,064	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			40.00000	37	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,997.00000	1,967	44.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.40	Put			43.00000	41	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,615.00000	1,585	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			60.00000	59	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,130.00000	1,093	36.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			125.00000	117	36.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			966.00000	925	34.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			161.00000	149	34.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,172.00000	1,136	36.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			117.00000	110	36.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,006.00000	966	35.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			151.00000	140	35.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,805.00000	1,775	42.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			50.00000	48	42.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,345.00000	1,312	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			90.00000	86	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,088.00000	1,050	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			133.00000	124	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			931.00000	890	35.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			176.00000	164	35.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			966.00000	925	34.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			161.00000	149	34.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			715.00000	674	36.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			310.00000	298	36.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			611.00000	571	37.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			406.00000	395	37.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			802.00000	761	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			247.00000	235	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			542.00000	503	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			487.00000	477	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			500.00000	463	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			546.00000	537	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			396.00000	362	40.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			742.00000	736	40.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			340.00000	309	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			885.00000	883	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			315.00000	285	42.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			960.00000	959	42.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			251.00000	224	44.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,196.00000	1,198	44.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			232.00000	207	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,277.00000	1,281	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			215.00000	191	45.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,360.00000	1,365	45.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			481.00000	444	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			576.00000	568	39.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.55	Call			445.00000	409	39.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			641.00000	633	39.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			381.00000	348	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			777.00000	772	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			353.00000	321	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			848.00000	845	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			327.00000	297	42.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			923.00000	921	42.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			304.00000	274	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			999.00000	998	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			428.00000	393	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			674.00000	667	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			367.00000	334	41.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			812.00000	808	41.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			292.00000	264	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,038.00000	1,037	43.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			261.00000	234	44.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,156.00000	1,157	44.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			241.00000	215	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,236.00000	1,239	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			223.00000	198	45.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,319.00000	1,322	45.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,046.00000	2,015	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			41.00000	39	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			110.00000	92	48.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,105.00000	2,115	48.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			56.00000	47	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,851.00000	2,871	51.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			25.00000	24	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,620.00000	3,647	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			10.00000	9	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,405.00000	4,433	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			115.00000	96	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,060.00000	2,070	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			58.00000	49	51.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,803.00000	2,823	51.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			27.00000	25	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,572.00000	3,599	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			10.00000	10	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,356.00000	4,384	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,386.00000	2,355	48.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			32.00000	29	48.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			500.00000	463	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			546.00000	537	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			148.00000	128	47.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.00	Put			1,793.00000	1,802	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			76.00000	60	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,521.00000	2,534	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			37.00000	35	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,282.00000	3,309	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			15.00000	14	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,060.00000	4,088	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,776.00000	2,746	52.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			22.00000	20	52.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			199.00000	176	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,445.00000	1,450	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			106.00000	87	48.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,151.00000	2,161	48.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			53.00000	46	51.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,898.00000	2,920	51.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			24.00000	22	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,669.00000	3,696	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,071.00000	3,041	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			16.00000	14	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,289.00000	2,258	47.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			34.00000	32	47.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			251.00000	224	44.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,196.00000	1,198	44.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			136.00000	116	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,881.00000	1,890	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			69.00000	56	50.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,614.00000	2,630	50.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			33.00000	31	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,378.00000	3,405	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,512.00000	3,483	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			7.00000	7	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,727.00000	2,697	51.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			23.00000	21	51.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			353.00000	321	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			848.00000	845	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			192.00000	169	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,487.00000	1,493	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			101.00000	83	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,197.00000	2,207	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			51.00000	44	52.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			2,946.00000	2,968	52.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,759.00000	3,730	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			4.00000	4	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,972.00000	2,942	53.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			18.00000	16	53.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.20	Call			2,191.00000	2,161	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			37.00000	34	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			125.00000	106	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			1,970.00000	1,980	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			63.00000	52	50.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,709.00000	2,726	50.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,858.00000	3,829	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			3.00000	3	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,071.00000	3,041	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			16.00000	14	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			69.00000	56	50.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,614.00000	2,630	50.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,809.00000	3,779	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			4.00000	3	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			3,022.00000	2,991	54.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			17.00000	15	54.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,240.00000	2,209	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			35.00000	33	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			130.00000	111	48.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,925.00000	1,935	48.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			66.00000	54	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,662.00000	2,678	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,908.00000	3,879	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			3.00000	3	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			3,120.00000	3,090	55.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			15.00000	14	55.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,338.00000	2,307	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			33.00000	30	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			142.00000	122	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,837.00000	1,846	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			72.00000	58	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,568.00000	2,582	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,561.00000	3,532	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			7.00000	6	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,776.00000	2,746	52.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			22.00000	20	52.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			199.00000	176	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,445.00000	1,450	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,463.00000	3,433	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			8.00000	7	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,679.00000	2,648	51.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			24.00000	22	51.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			185.00000	163	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,530.00000	1,536	46.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			97.00000	79	49.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.50	Put		2,242.00000	2,253	49.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call		49.00000	43	52.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put		2,994.00000	3,017	52.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call		3,365.00000	3,335	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put		10.00000	9	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call		2,581.00000	2,550	50.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put		26.00000	24	50.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call		172.00000	150	47.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put		1,617.00000	1,624	47.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call		90.00000	72	49.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put		2,335.00000	2,346	49.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call		45.00000	40	53.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put		3,090.00000	3,114	53.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call		3,660.00000	3,631	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put		5.00000	5	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call		2,874.00000	2,844	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put		20.00000	18	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call		3,316.00000	3,286	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put		11.00000	10	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call		2,532.00000	2,501	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put		28.00000	25	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call		166.00000	145	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put		1,661.00000	1,668	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call		86.00000	69	49.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put		2,381.00000	2,393	49.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call		43.00000	39	53.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put		3,138.00000	3,163	53.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call		3,219.00000	3,188	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put		14.00000	12	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call		2,435.00000	2,404	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put		31.00000	28	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call		154.00000	134	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put		1,749.00000	1,758	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call		79.00000	62	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put		2,474.00000	2,486	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call		39.00000	37	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put		3,234.00000	3,261	53.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.60780	13.66810		33.54	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.65	Call		1,057.00000	1,005	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		1,039.00000	1,048	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		1,095.00000	1,043	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		977.00000	985	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		1,155.00000	1,101	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		887.00000	893	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		1,242.00000	1,185	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.20	Put			773.00000	777	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,287.00000	1,229	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			719.00000	722	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			1,114.00000	1,062	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			946.00000	954	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,176.00000	1,121	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			858.00000	863	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,197.00000	1,142	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			829.00000	834	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,311.00000	1,252	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			693.00000	695	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,385.00000	1,324	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			617.00000	617	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,360.00000	1,300	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			642.00000	642	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,001.00000	951	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,132.00000	1,143	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			882.00000	837	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,364.00000	1,380	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			767.00000	727	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,649.00000	1,669	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			682.00000	646	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,914.00000	1,938	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			794.00000	753	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,576.00000	1,595	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			914.00000	868	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,296.00000	1,310	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			931.00000	884	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,263.00000	1,276	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			808.00000	766	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,540.00000	1,558	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,810.00000	1,744	29.94	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			342.00000	336	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,219.00000	1,163	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			801.00000	805	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,496.00000	1,432	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			528.00000	524	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,411.00000	1,349	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			593.00000	592	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,616.00000	1,551	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			448.00000	443	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,879.00000	1,812	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			311.00000	304	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,879.00000	1,812	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			311.00000	304	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,914.00000	1,847	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			296.00000	289	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,844.00000	1,778	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			326.00000	320	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,711.00000	1,645	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			393.00000	387	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,743.00000	1,677	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			375.00000	370	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,647.00000	1,582	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			429.00000	424	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,022.00000	1,954	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			254.00000	246	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,777.00000	1,710	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			359.00000	353	30.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,950.00000	1,882	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			281.00000	275	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,331.00000	2,260	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			163.00000	153	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,251.00000	2,181	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			183.00000	173	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,173.00000	2,104	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			205.00000	196	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,097.00000	2,028	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			229.00000	220	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,743.00000	1,677	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			375.00000	370	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,291.00000	2,221	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			173.00000	163	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,212.00000	2,142	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			194.00000	184	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,135.00000	2,066	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			217.00000	208	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,059.00000	1,991	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			241.00000	233	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,986.00000	1,918	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			268.00000	260	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,914.00000	1,847	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			296.00000	289	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,097.00000	2,028	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			229.00000	220	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,679.00000	1,613	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			411.00000	405	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,844.00000	1,778	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			326.00000	320	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,585.00000	1,520	30.56	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 16/03/2009 Currency Future	12.55	Put		467.00000	462	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		1,525.00000	1,461	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		507.00000	503	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		1,585.00000	1,520	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		467.00000	462	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		1,525.00000	1,461	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		507.00000	503	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		1,467.00000	1,403	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		549.00000	545	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		1,555.00000	1,490	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		487.00000	482	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		2,212.00000	2,142	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		194.00000	184	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		2,059.00000	1,991	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		241.00000	233	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,711.00000	1,645	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		393.00000	387	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		1,555.00000	1,490	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		487.00000	482	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		1,439.00000	1,375	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		570.00000	567	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		1,076.00000	1,024	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		1,007.00000	1,016	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		983.00000	934	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		1,164.00000	1,176	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		898.00000	853	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		1,330.00000	1,345	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		1,335.00000	1,276	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		667.00000	668	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		1,076.00000	1,024	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		1,007.00000	1,016	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		1,439.00000	1,375	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		570.00000	567	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call		1,038.00000	987	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put		1,070.00000	1,079	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		837.00000	794	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,469.00000	1,486	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		1,095.00000	1,043	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		977.00000	985	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		882.00000	837	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,364.00000	1,380	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		2,372.00000	2,301	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		153.00000	143	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call		660.00000	625	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put		1,992.00000	2,017	37.39	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 16/03/2009 Currency Future	15.60	Call			545.00000	516	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,476.00000	2,508	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			453.00000	429	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,985.00000	3,021	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			377.00000	357	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,509.00000	3,549	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,411.00000	1,349	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			593.00000	592	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,135.00000	1,081	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			916.00000	923	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			742.00000	703	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,724.00000	1,745	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			609.00000	576	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,191.00000	2,219	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			504.00000	478	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,686.00000	2,720	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			419.00000	397	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,201.00000	3,239	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			528.00000	500	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,560.00000	2,592	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			413.00000	391	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,245.00000	3,283	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			306.00000	287	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,938.00000	3,979	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			215.00000	200	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,647.00000	4,692	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,454.00000	2,383	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			136.00000	125	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			1,019.00000	969	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,101.00000	1,111	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			589.00000	558	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,271.00000	2,300	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			460.00000	435	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,942.00000	2,978	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			356.00000	335	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,638.00000	3,677	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			251.00000	234	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,333.00000	4,377	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,814.00000	2,746	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			96.00000	88	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			671.00000	635	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,953.00000	1,978	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			520.00000	492	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,602.00000	2,635	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			407.00000	385	41.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.55	Put			3,288.00000	3,327	41.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			300.00000	281	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,982.00000	4,023	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,143.00000	3,081	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			75.00000	73	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,412.00000	2,342	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			144.00000	134	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			754.00000	715	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,686.00000	1,707	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			580.00000	549	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,312.00000	2,341	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			349.00000	327	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,680.00000	3,720	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,564.00000	3,506	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			45.00000	48	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,800.00000	3,742	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			32.00000	34	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,048.00000	2,985	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			80.00000	77	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			965.00000	917	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,197.00000	1,209	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			729.00000	691	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,761.00000	1,783	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			562.00000	532	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,394.00000	2,424	38.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			439.00000	415	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,071.00000	3,108	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,896.00000	3,837	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			28.00000	29	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,143.00000	3,081	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			75.00000	73	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			754.00000	715	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,686.00000	1,707	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,848.00000	3,789	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			30.00000	32	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,096.00000	3,033	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			78.00000	75	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			983.00000	934	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,164.00000	1,176	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			571.00000	541	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,353.00000	2,383	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			446.00000	422	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,028.00000	3,064	40.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,992.00000	3,933	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			24.00000	25	32.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.50	Call			3,238.00000	3,178	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			69.00000	70	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,495.00000	2,424	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			127.00000	116	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			781.00000	740	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,612.00000	1,632	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			599.00000	567	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,231.00000	2,259	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			467.00000	442	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,899.00000	2,935	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,611.00000	3,553	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			43.00000	45	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,861.00000	2,794	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			93.00000	86	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			898.00000	853	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,330.00000	1,345	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,517.00000	3,459	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			49.00000	51	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,768.00000	2,698	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			100.00000	91	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			867.00000	822	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,399.00000	1,415	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			512.00000	485	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,644.00000	2,677	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			400.00000	379	41.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,332.00000	3,371	41.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,423.00000	3,366	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			55.00000	58	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,675.00000	2,603	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			107.00000	96	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			837.00000	794	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,469.00000	1,486	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			639.00000	605	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,071.00000	2,097	37.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			497.00000	470	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,729.00000	2,763	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			389.00000	368	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,420.00000	3,460	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,705.00000	3,647	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			37.00000	39	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,955.00000	2,889	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			86.00000	82	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,679.00000	1,613	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			411.00000	405	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			705.00000	668	36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.80	Put			1,837.00000	1,860	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			426.00000	403	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,158.00000	3,195	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,377.00000	3,320	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			59.00000	62	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,629.00000	2,556	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			111.00000	98	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			822.00000	780	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,504.00000	1,522	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			629.00000	595	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,110.00000	2,138	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			489.00000	463	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,771.00000	2,806	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			383.00000	363	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,465.00000	3,505	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,285.00000	3,226	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			67.00000	68	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,537.00000	2,466	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			119.00000	108	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			475.00000	449	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,857.00000	2,892	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			372.00000	350	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,554.00000	3,592	41.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.86270		13.94340		30.42	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,280.00000	1,221	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,287.00000	1,309	30.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,318.00000	1,258	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,225.00000	1,245	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,398.00000	1,336	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,105.00000	1,123	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,464.00000	1,391	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,021.00000	1,029	29.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,516.00000	1,436	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	973	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,338.00000	1,277	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,194.00000	1,214	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,418.00000	1,354	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,075.00000	1,092	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,516.00000	1,436	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	973	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,439.00000	1,373	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,045.00000	1,061	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,569.00000	1,488	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			926.00000	925	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,651.00000	1,569	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Put			858.00000	857	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,569.00000	1,488	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			926.00000	925	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,596.00000	1,515	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			903.00000	902	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,542.00000	1,462	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			949.00000	949	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,418.00000	1,354	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,075.00000	1,092	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,226.00000	1,169	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,382.00000	1,406	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,082.00000	1,021	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,639.00000	1,659	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			936.00000	879	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,892.00000	1,916	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			837.00000	783	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,093.00000	2,120	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,007.00000	948	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,763.00000	1,785	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,158.00000	1,099	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,515.00000	1,537	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,191.00000	1,136	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,448.00000	1,473	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,025.00000	966	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,732.00000	1,753	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,795.00000	1,712	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			752.00000	749	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,680.00000	1,597	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			836.00000	834	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,886.00000	1,801	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			692.00000	688	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,175.00000	2,088	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			531.00000	526	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,141.00000	2,055	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			548.00000	542	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,208.00000	2,122	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			515.00000	509	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,141.00000	2,055	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			548.00000	542	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,011.00000	1,925	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			617.00000	613	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,043.00000	1,957	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			599.00000	595	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,947.00000	1,863	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			654.00000	650	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Call			2,346.00000	2,260	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			453.00000	447	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,075.00000	1,989	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			582.00000	577	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,242.00000	2,156	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			499.00000	493	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,311.00000	2,225	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			468.00000	462	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,277.00000	2,190	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			483.00000	477	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,601.00000	2,513	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			357.00000	350	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,526.00000	2,439	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			383.00000	376	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,453.00000	2,366	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			410.00000	404	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,382.00000	2,295	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			438.00000	432	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,108.00000	2,022	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			565.00000	559	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,563.00000	2,476	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			370.00000	363	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,490.00000	2,403	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			396.00000	390	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,418.00000	2,330	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			424.00000	418	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,011.00000	1,925	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			617.00000	613	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,311.00000	2,225	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			468.00000	462	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,979.00000	1,894	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			636.00000	631	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,916.00000	1,832	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			673.00000	669	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,346.00000	2,260	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			453.00000	447	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,277.00000	2,190	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			483.00000	477	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,825.00000	1,741	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			732.00000	728	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,638.00000	2,551	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			345.00000	338	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,490.00000	2,403	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			396.00000	390	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,947.00000	1,863	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			654.00000	650	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,766.00000	1,682	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			772.00000	770	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,708.00000	1,625	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			815.00000	813	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,825.00000	1,741	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			732.00000	728	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,979.00000	1,894	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			636.00000	631	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,855.00000	1,771	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			712.00000	708	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,175.00000	2,088	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			531.00000	526	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,108.00000	2,022	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			565.00000	559	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,855.00000	1,771	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			712.00000	708	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,795.00000	1,712	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			752.00000	749	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,737.00000	1,654	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			793.00000	791	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,708.00000	1,625	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			815.00000	813	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,490.00000	1,410	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			996.00000	997	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,439.00000	1,373	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,045.00000	1,061	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,357.00000	1,296	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,164.00000	1,183	30.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,624.00000	1,542	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			880.00000	879	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,378.00000	1,316	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,134.00000	1,153	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,299.00000	1,239	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,255.00000	1,277	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,174.00000	1,120	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,481.00000	1,507	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,142.00000	1,080	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,548.00000	1,567	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,102.00000	1,041	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,608.00000	1,628	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,063.00000	1,003	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,670.00000	1,690	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			989.00000	930	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,795.00000	1,818	31.26	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	14.85	Call			953.00000	896	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,860.00000	1,883	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			919.00000	862	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,925.00000	1,950	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			885.00000	830	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,992.00000	2,017	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,262.00000	1,204	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,318.00000	1,341	30.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,122.00000	1,060	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,578.00000	1,597	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,044.00000	984	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,701.00000	1,721	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,158.00000	1,099	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,515.00000	1,537	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,122.00000	1,060	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,578.00000	1,597	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,044.00000	984	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,701.00000	1,721	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			971.00000	913	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,827.00000	1,850	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			902.00000	846	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,958.00000	1,983	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			869.00000	814	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,025.00000	2,051	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			806.00000	753	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,162.00000	2,190	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			776.00000	724	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,232.00000	2,261	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			747.00000	696	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,303.00000	2,333	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			718.00000	669	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,375.00000	2,406	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			971.00000	913	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,827.00000	1,850	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			936.00000	879	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,892.00000	1,916	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			806.00000	753	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,162.00000	2,190	31.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,226.00000	1,169	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,382.00000	1,406	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,338.00000	1,277	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,194.00000	1,214	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,243.00000	1,186	30.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,350.00000	1,373	30.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,680.00000	1,597	29.40	0.00	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	13.10	Put			836.00000	834	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,299.00000	1,239	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,255.00000	1,277	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,243.00000	1,186	30.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,350.00000	1,373	30.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,208.00000	1,152	31.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,415.00000	1,439	31.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,398.00000	1,336	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,105.00000	1,123	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,208.00000	1,152	31.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,415.00000	1,439	31.05	0.00	0	0.00
ALBI On 05/02/2009 Index Future			289.86500		287.15700		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			298.05900		295.27000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			302.64400		300.36200		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			121.67600		120.79000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.15300		124.20300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.53400		127.55700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			291.53700		288.95500		0.00	425,644,020.00	146	501.00
GOVI On 07/05/2009 jGovi			299.86900		297.12000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			307.97100		305.14400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.40500		342.50400		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			351.20900		352.33600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.52000		9.87000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.41100		8.71400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.73500		7.97800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.64700		8.94100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.33100		8.59600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.41800		8.63900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.30600		8.51300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.22500		12.27500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/02/2009 jFra			10.83400		11.13300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.31200		9.73600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.30100		8.77800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.74900		8.26000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.39400		8.82800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.96900		8.42200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.75600		8.20700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.07700		8.40900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.90600		8.23300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.82500		8.14100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.96500		8.19500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.84500		8.07200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.77200		7.99600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80200		11.80300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.93700		11.93300		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.13000		12.13900		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.01600		12.05400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.99100		12.11000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.88200		12.10900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.74700		11.97000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.60900		11.90700		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			280.11300		277.34700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			288.11900		285.18400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			295.90300		292.88600		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.95700		8.32000		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,502.00000	3,025	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			35.00000	14	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.30500		7.74200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,602.00000	3,006	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			704.00000	549	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.41700		6.96400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,874.00000	4,288	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,025.00000	866	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,049.00000	4,472	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			950.00000	800	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future			8.10800	8.31500		8.80	15,914,036.40	120	7,070.00
R157 On 05/02/2009 Bond Future	8.25	Call		1,902.00000	2,524	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put		2,280.00000	1,692	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		3,566.00000	4,438	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		1,072.00000	734	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		9,393.00000	10,565	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		84.00000	46	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		5,710.00000	6,759	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		428.00000	268	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call		6,898.00000	8,006	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		254.00000	152	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.94900	8.16700		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call		5,818.00000	6,766	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,210.00000	915	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.79300	8.02300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		6,830.00000	7,991	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		296.00000	181	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.02800	8.15900		0.00	27,307,760.43	219	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call		10,991.00000	12,420	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			7.92900	8.06300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,598.00000	11,057	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		14.00000	5	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.83700	7.97500		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		10,501.00000	11,999	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		35.00000	15	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.99200	12.12700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		922.00000	919	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		992.00000	983	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.06100	11.40100		0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		99.00000	137	0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		218.00000	155	0.53	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.18000	8.39700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		3,880.00000	4,853	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		47.00000	15	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.98800	8.21700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		4,675.00000	5,631	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		165.00000	86	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.80000	8.04200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		5,355.00000	6,320	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		243.00000	145	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future			8.16200	8.34600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		5,269.00000	6,379	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		9.00000	2	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.01900	8.21100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		4,704.00000	5,785	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		135.00000	62	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.88100	8.08000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		6,718.00000	7,847	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		110.00000	57	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.17300	8.35700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		5,612.00000	6,820	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		4.00000	1	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.04500	8.23600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		4,914.00000	6,096	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		116.00000	49	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.92500	8.12200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		7,003.00000	8,242	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		75.00000	34	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.15600	8.39500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		3,318.00000	4,208	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		66.00000	23	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.94100	8.19500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		3,311.00000	4,128	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		340.00000	196	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.72400	7.99500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,710.00000	5,588	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		285.00000	175	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.15000	8.33400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		5,897.00000	7,144	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.03500	8.22400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		5,091.00000	6,321	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		75.00000	28	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.92500	8.12100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		7,197.00000	8,489	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		46.00000	19	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.12100	8.29400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		3,159.00000	4,329	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Put			58.00000	13	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.01100		8.18300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			3,978.00000	5,103	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			141.00000	57	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.95600		8.12200		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,421.00000	8,562	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			33.00000	14	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.66400		7.77400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			10,625.00000	11,702	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			7.58100		7.69300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			11,399.00000	12,510	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			7.50500		7.61900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,139.00000	11,282	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			287.79700		285.24300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			296.02200		293.30300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			304.02000		301.22400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.56520		6.61520		44.23	13,130.40	2	5,464.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			292.00000	261	44.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			277.00000	296	44.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			235.00000	209	45.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			370.00000	394	45.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			253.00000	225	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			338.00000	360	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			272.00000	243	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			307.00000	327	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			204.00000	180	47.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			439.00000	465	47.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			190.00000	168	47.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			475.00000	502	47.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			219.00000	194	46.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			404.00000	429	46.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			272.00000	243	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			307.00000	327	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			62.00000	52	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			947.00000	987	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			50.00000	42	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,035.00000	1,076	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			85.00000	72	48.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.35	Put			820.00000	857	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			114.00000	98	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			699.00000	733	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			151.00000	132	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			586.00000	617	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			177.00000	156	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			512.00000	541	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			314.00000	282	43.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			248.00000	266	43.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			417.00000	379	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			151.00000	164	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			480.00000	439	40.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			114.00000	124	40.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			551.00000	508	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			86.00000	93	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			361.00000	327	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			196.00000	211	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			514.00000	472	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			99.00000	107	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			361.00000	327	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			196.00000	211	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			219.00000	194	46.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			404.00000	429	46.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			314.00000	282	43.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			248.00000	266	43.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			447.00000	408	41.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			132.00000	142	41.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			388.00000	351	42.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			173.00000	186	42.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			337.00000	303	43.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			221.00000	238	43.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			190.00000	168	47.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			475.00000	502	47.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			165.00000	145	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			550.00000	580	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			151.00000	132	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			586.00000	617	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			126.00000	109	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			660.00000	694	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			104.00000	89	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			738.00000	774	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			177.00000	156	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			512.00000	541	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			126.00000	109	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			660.00000	694	48.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.40	Call			388.00000	351	42.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			173.00000	186	42.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			138.00000	120	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			623.00000	655	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			589.00000	545	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			74.00000	80	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			669.00000	624	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			54.00000	58	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			447.00000	408	41.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			132.00000	142	41.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			842.00000	794	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			27.00000	29	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			754.00000	707	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			39.00000	42	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			887.00000	839	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			22.00000	24	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			797.00000	750	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			32.00000	35	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			711.00000	665	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			46.00000	49	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			629.00000	584	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			63.00000	69	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			551.00000	508	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			86.00000	93	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			629.00000	584	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			63.00000	69	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			711.00000	665	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			46.00000	49	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			69.00000	58	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			904.00000	943	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			56.00000	47	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			991.00000	1,031	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			69.00000	58	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			904.00000	943	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			56.00000	47	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			991.00000	1,031	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			45.00000	37	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,080.00000	1,122	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			36.00000	29	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,171.00000	1,214	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			114.00000	98	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			699.00000	733	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			94.00000	80	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			779.00000	815	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			77.00000	65	48.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.40	Put		861.00000	900	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		40.00000	33	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,125.00000	1,168	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		32.00000	26	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,217.00000	1,261	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		25.00000	20	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,310.00000	1,355	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		20.00000	16	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,405.00000	1,451	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		77.00000	65	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		861.00000	900	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		40.00000	33	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,125.00000	1,168	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		25.00000	20	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,310.00000	1,355	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		94.00000	80	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		779.00000	815	48.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		514.00000	472	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		99.00000	107	40.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		253.00000	225	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		338.00000	360	45.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.68430	6.75090		31.44	1,336,860.00	200	2,036.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		477.00000	445	31.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		477.00000	510	31.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		425.00000	396	32.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		575.00000	612	32.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		442.00000	411	32.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		541.00000	577	32.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		459.00000	428	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		508.00000	543	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		459.00000	428	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		508.00000	543	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		410.00000	381	33.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		609.00000	647	33.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		395.00000	367	33.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		644.00000	683	33.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		410.00000	381	33.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		609.00000	647	33.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		425.00000	396	32.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		575.00000	612	32.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		381.00000	354	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		680.00000	720	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		212.00000	192	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,111.00000	1,157	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		181.00000	162	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,230.00000	1,278	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			249.00000	226	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			998.00000	1,041	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			305.00000	279	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			854.00000	894	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			354.00000	325	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			753.00000	790	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			367.00000	341	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			716.00000	757	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			497.00000	463	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			446.00000	478	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			600.00000	561	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			299.00000	327	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			651.00000	609	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			250.00000	275	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			714.00000	666	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			214.00000	231	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			556.00000	520	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			355.00000	386	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			682.00000	635	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			231.00000	250	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			556.00000	520	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			355.00000	386	30.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			497.00000	463	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			446.00000	478	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			536.00000	501	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			385.00000	417	30.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			517.00000	482	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			416.00000	447	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			625.00000	584	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			274.00000	300	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			578.00000	540	29.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			327.00000	356	29.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			600.00000	561	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			299.00000	327	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			381.00000	354	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			680.00000	720	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			748.00000	698	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			197.00000	214	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			625.00000	584	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			274.00000	300	29.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			354.00000	325	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			753.00000	790	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			337.00000	309	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			786.00000	824	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Call			305.00000	279	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			854.00000	894	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			276.00000	251	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			925.00000	967	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			321.00000	293	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			820.00000	859	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			290.00000	264	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			889.00000	930	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			517.00000	482	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			416.00000	447	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			817.00000	765	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			166.00000	181	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			748.00000	698	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			197.00000	214	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			965.00000	910	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			114.00000	125	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			889.00000	835	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			138.00000	151	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			927.00000	872	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			126.00000	138	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			853.00000	800	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			152.00000	165	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			782.00000	731	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			181.00000	197	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			782.00000	731	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			181.00000	197	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			337.00000	309	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			786.00000	824	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			276.00000	251	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			925.00000	967	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			262.00000	238	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			961.00000	1,004	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			236.00000	214	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,035.00000	1,079	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			224.00000	202	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,073.00000	1,118	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			201.00000	181	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,150.00000	1,197	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			162.00000	145	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,311.00000	1,361	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			162.00000	145	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,311.00000	1,361	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			145.00000	129	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,394.00000	1,445	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			129.00000	115	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,478.00000	1,531	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		115.00000	102	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,564.00000	1,618	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		191.00000	172	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,190.00000	1,237	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		171.00000	153	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,270.00000	1,319	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		153.00000	137	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,352.00000	1,402	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		137.00000	122	33.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,436.00000	1,487	33.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.79050	6.86520		29.32	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		609.00000	569	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		594.00000	629	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		542.00000	506	30.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		726.00000	765	30.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		574.00000	536	30.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		659.00000	696	30.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		591.00000	552	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		626.00000	662	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		574.00000	536	30.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		659.00000	696	30.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		526.00000	491	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		761.00000	801	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		512.00000	478	31.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		797.00000	837	31.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		542.00000	506	30.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		726.00000	765	30.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		557.00000	521	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		692.00000	730	30.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		512.00000	478	31.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		797.00000	837	31.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		316.00000	288	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,250.00000	1,297	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		291.00000	264	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,326.00000	1,374	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		370.00000	339	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,105.00000	1,148	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		432.00000	397	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		967.00000	1,007	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		484.00000	447	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		869.00000	906	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		498.00000	464	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		833.00000	874	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		628.00000	587	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.80	Put			562.00000	596	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			724.00000	679	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			408.00000	438	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			768.00000	720	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			352.00000	380	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			797.00000	743	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			332.00000	352	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			685.00000	642	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			470.00000	501	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			797.00000	743	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			332.00000	352	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			685.00000	642	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			470.00000	501	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			609.00000	569	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			594.00000	629	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			665.00000	624	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			500.00000	534	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			745.00000	699	27.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			380.00000	408	27.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			704.00000	660	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			439.00000	469	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			591.00000	552	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			626.00000	662	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			858.00000	802	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			293.00000	312	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			665.00000	624	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			500.00000	534	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			498.00000	464	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			833.00000	874	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			466.00000	430	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			901.00000	939	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			432.00000	397	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			967.00000	1,007	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			400.00000	367	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,035.00000	1,077	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			647.00000	605	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			532.00000	565	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			449.00000	413	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			934.00000	973	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			416.00000	382	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,001.00000	1,042	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			923.00000	864	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			257.00000	274	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,060.00000	998	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			195.00000	208	26.79	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	6.10	Call			990.00000	930	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			225.00000	239	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			923.00000	864	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			257.00000	274	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			858.00000	802	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			293.00000	312	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			628.00000	587	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			562.00000	596	29.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,024.00000	964	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			209.00000	223	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			956.00000	897	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			241.00000	256	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			890.00000	833	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			275.00000	292	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			827.00000	772	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			312.00000	332	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			956.00000	897	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			241.00000	256	26.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			385.00000	353	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,070.00000	1,112	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			356.00000	325	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,141.00000	1,185	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			466.00000	430	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			901.00000	939	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			342.00000	312	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,177.00000	1,222	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			342.00000	312	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,177.00000	1,222	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			316.00000	288	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,250.00000	1,297	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			291.00000	264	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,326.00000	1,374	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			268.00000	243	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,403.00000	1,453	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			247.00000	223	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,482.00000	1,533	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			227.00000	205	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,562.00000	1,614	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			209.00000	188	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,644.00000	1,697	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			227.00000	205	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,562.00000	1,614	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			385.00000	353	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,070.00000	1,112	31.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			768.00000	720	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
ZAAD On 12/06/2009 Currency Future	6.45	Put			352.00000	380	27.10	0.00	0	0.00
Total for Derivatives:								28,461,613,914.93	31,811	331,034.00
Grand Total:								28,461,613,914.93	31,811	331,034.00