

Daily MTM Report

Daily summary for 24/11/2008

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			19.17500		19.22500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.22000		8.42000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000		8.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.01500		8.12000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.18300		12.23800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.18500		8.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.16500		8.29000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.16500		8.29000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.20000		8.35500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.13500		8.25500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.11200		8.22900			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				7.65000	7.74000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.29210		10.61490		42.58	77,303,963.10	7,511	172,721.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			455.00000	281	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			440.00000	589	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			435.00000	267	45.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			470.00000	625	45.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			547.00000	346	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			332.00000	454	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			499.00000	312	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			384.00000	520	44.26	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			599.00000	384	42.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			284.00000	392	42.58	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,104.00000	789	38.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			89.00000	97	38.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			655.00000	428	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			240.00000	336	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			715.00000	477	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			200.00000	285	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			523.00000	329	43.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			358.00000	487	43.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			573.00000	365	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			308.00000	423	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			715.00000	477	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			200.00000	285	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			627.00000	406	42.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			262.00000	364	42.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			814.00000	558	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			149.00000	216	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			927.00000	650	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			112.00000	158	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			814.00000	558	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			149.00000	216	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			362.00000	218	47.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			597.00000	776	47.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			884.00000	618	39.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			119.00000	176	39.70	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			289.00000	169	49.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			774.00000	977	49.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			264.00000	152	49.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			849.00000	1,060	49.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			241.00000	137	50.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			926.00000	1,145	50.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			200.00000	112	51.87	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			397.00000	241	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			532.00000	699	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,085.00000	1,320	51.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			573.00000	365	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			308.00000	423	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,926.00000	2,596	56.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			11.00000	4	56.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			379.00000	229	46.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			564.00000	737	46.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,149.00000	827	37.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			84.00000	85	37.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,566.00000	1,226	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			51.00000	34	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,286.00000	955	38.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			71.00000	63	38.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,378.00000	1,044	39.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			63.00000	52	39.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,194.00000	869	38.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			79.00000	77	38.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,472.00000	1,134	39.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			57.00000	42	39.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,286.00000	955	38.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			71.00000	63	38.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,661.00000	1,319	41.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			46.00000	27	41.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,613.00000	1,273	40.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			48.00000	30	40.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,045.00000	1,706	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			30.00000	13	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,804.00000	1,462	41.88	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			39.00000	20	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,191.00000	1,853	47.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			26.00000	11	47.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,240.00000	1,903	47.72	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			25.00000	10	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,289.00000	1,952	48.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			24.00000	10	48.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,386.00000	2,051	49.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.25	Put			21.00000	9	49.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,337.00000	2,001	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			22.00000	9	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,533.00000	2,199	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			18.00000	7	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,631.00000	2,298	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			16.00000	6	53.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,142.00000	1,804	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			28.00000	12	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,729.00000	2,398	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			14.00000	5	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,533.00000	2,199	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			18.00000	7	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,435.00000	2,100	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			20.00000	8	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,949.00000	1,607	43.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			34.00000	15	43.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,435.00000	2,100	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			20.00000	8	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,045.00000	1,706	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			30.00000	13	44.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,852.00000	1,510	42.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			37.00000	17	42.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,827.00000	2,497	55.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			13.00000	5	55.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,729.00000	2,398	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			14.00000	5	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,337.00000	2,001	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			22.00000	9	49.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,778.00000	2,447	55.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			13.00000	5	55.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,680.00000	2,348	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			15.00000	6	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,582.00000	2,249	52.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			17.00000	7	52.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,484.00000	2,150	51.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			19.00000	8	51.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,094.00000	1,755	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			29.00000	13	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,997.00000	1,656	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			32.00000	14	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,756.00000	1,414	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			41.00000	22	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,949.00000	1,607	43.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			34.00000	15	43.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,852.00000	1,510	42.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			37.00000	17	42.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,900.00000	1,558	42.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			35.00000	16	42.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,804.00000	1,462	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			39.00000	20	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,708.00000	1,367	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			43.00000	24	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,519.00000	1,180	40.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			54.00000	38	40.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,425.00000	1,089	39.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			60.00000	46	39.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,332.00000	999	38.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			67.00000	57	38.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,240.00000	912	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			75.00000	70	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,566.00000	1,226	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			51.00000	34	40.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,472.00000	1,134	39.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			57.00000	42	39.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			927.00000	650	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			112.00000	158	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			780.00000	530	40.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			165.00000	238	40.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,240.00000	1,903	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			25.00000	10	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,015.00000	717	38.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			100.00000	125	38.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			848.00000	587	40.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			134.00000	195	40.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,015.00000	717	38.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			100.00000	125	38.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,378.00000	1,044	39.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			63.00000	52	39.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			971.00000	683	39.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			106.00000	141	39.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			685.00000	452	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			220.00000	310	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			316.00000	188	48.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			701.00000	895	48.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			126.00000	65	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,511.00000	1,773	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			73.00000	36	56.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,958.00000	2,244	56.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			252.00000	145	50.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			887.00000	1,103	50.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			159.00000	87	53.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,294.00000	1,545	53.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			97.00000	48	55.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,732.00000	2,006	55.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,332.00000	999	38.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			67.00000	57	38.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			231.00000	130	50.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			966.00000	1,188	50.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			145.00000	78	54.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,380.00000	1,636	54.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			87.00000	43	55.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,822.00000	2,101	55.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			54.00000	28	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,189.00000	2,485	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			477.00000	296	44.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			412.00000	554	44.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			120.00000	61	54.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,555.00000	1,819	54.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			51.00000	26	57.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,236.00000	2,534	57.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			38.00000	11	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			2,973.00000	3,269	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			17.00000	4	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,702.00000	4,011	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,708.00000	1,367	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			43.00000	24	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			132.00000	69	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,467.00000	1,727	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			57.00000	29	56.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,143.00000	2,437	56.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			39.00000	13	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			2,874.00000	3,171	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			19.00000	4	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,604.00000	3,912	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			65.00000	32	56.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,050.00000	2,340	56.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			40.00000	15	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,775.00000	3,073	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			21.00000	5	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,506.00000	3,813	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			182.00000	101	52.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,168.00000	1,409	52.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			44.00000	20	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,529.00000	2,827	59.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			28.00000	7	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,263.00000	3,565	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,518.00000	3,193	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			3.00000	1	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,667.00000	3,343	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			2.00000	1	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			415.00000	254	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			500.00000	662	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			210.00000	118	51.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,045.00000	1,276	51.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			103.00000	51	55.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,688.00000	1,959	55.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			46.00000	23	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,381.00000	2,680	58.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,816.00000	3,492	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			1.00000	0	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			3,074.00000	2,745	58.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			9.00000	3	58.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,617.00000	3,293	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			2.00000	1	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,877.00000	2,547	56.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			12.00000	4	56.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			45.00000	22	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,430.00000	2,729	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,419.00000	3,094	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			4.00000	2	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,680.00000	2,348	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			15.00000	6	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,240.00000	912	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			75.00000	70	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			655.00000	428	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			240.00000	336	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			331.00000	197	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			666.00000	855	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			166.00000	91	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,251.00000	1,499	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			77.00000	38	55.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			1,912.00000	2,196	55.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			42.00000	18	59.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,627.00000	2,926	59.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,320.00000	2,994	61.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			5.00000	2	61.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			302.00000	179	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			737.00000	936	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			151.00000	83	53.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put		1,336.00000	1,591	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call		69.00000	34	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put		2,004.00000	2,292	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call		41.00000	16	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put		2,726.00000	3,024	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call		3,123.00000	2,795	59.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put		8.00000	3	59.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call		38.00000	12	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put		2,924.00000	3,220	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call		3,025.00000	2,696	58.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put		10.00000	4	58.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call		115.00000	58	54.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put		1,600.00000	1,866	54.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call		48.00000	25	57.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put		2,283.00000	2,583	57.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call		37.00000	10	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put		3,023.00000	3,318	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call		3,221.00000	2,895	60.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put		6.00000	3	60.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call		1,059.00000	753	38.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put		94.00000	111	38.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call		276.00000	161	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put		811.00000	1,019	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call		138.00000	74	54.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put		1,423.00000	1,681	54.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call		61.00000	30	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put		2,096.00000	2,388	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call		40.00000	14	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put		2,825.00000	3,122	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call		2,975.00000	2,646	57.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put		10.00000	4	57.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call		220.00000	124	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put		1,005.00000	1,232	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call		109.00000	54	54.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put		1,644.00000	1,912	54.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call		47.00000	24	57.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put		2,332.00000	2,632	57.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call		35.00000	10	60.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put		3,070.00000	3,368	60.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.51410	10.84560		31.71	45,105,489.00	4,290	20,230.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		879.00000	623	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		883.00000	959	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		841.00000	589	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		945.00000	1,025	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		960.00000	688	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			765.00000	824	32.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			980.00000	706	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			734.00000	791	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,043.00000	762	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			647.00000	698	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,097.00000	802	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			602.00000	638	31.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			918.00000	654	32.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			823.00000	890	32.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			980.00000	706	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			734.00000	791	32.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,125.00000	824	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			580.00000	610	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,183.00000	866	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			537.00000	552	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,273.00000	938	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			477.00000	474	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,183.00000	866	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			537.00000	552	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,125.00000	824	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			580.00000	610	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			788.00000	534	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,042.00000	1,120	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			682.00000	437	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,236.00000	1,323	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			664.00000	423	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,268.00000	1,359	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			612.00000	381	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,366.00000	1,467	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			823.00000	570	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			977.00000	1,056	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,986.00000	2,641	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			40.00000	26	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,466.00000	1,121	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			370.00000	357	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,787.00000	1,434	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			242.00000	220	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,640.00000	1,289	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			294.00000	275	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,500.00000	1,154	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			354.00000	340	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,713.00000	1,361	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			267.00000	247	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,569.00000	1,221	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			323.00000	306	30.02	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 16/03/2009 Currency Future	9.20	Call			1,863.00000	1,509	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			218.00000	195	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,227.00000	1,872	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			131.00000	108	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,185.00000	1,830	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			139.00000	116	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,354.00000	2,001	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			109.00000	87	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,354.00000	2,001	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			109.00000	87	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,398.00000	2,045	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			102.00000	81	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,529.00000	2,178	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			84.00000	64	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,485.00000	2,133	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			89.00000	69	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,441.00000	2,089	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			96.00000	75	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,618.00000	2,268	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			73.00000	54	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,398.00000	2,045	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			102.00000	81	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,846.00000	2,499	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			51.00000	35	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,754.00000	2,406	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			59.00000	42	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,664.00000	2,314	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			68.00000	50	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,574.00000	2,223	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			78.00000	59	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,311.00000	1,958	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			116.00000	94	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,143.00000	1,789	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			148.00000	124	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,574.00000	2,223	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			78.00000	59	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,485.00000	2,133	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			89.00000	69	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,143.00000	1,789	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			148.00000	124	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,061.00000	1,706	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			166.00000	142	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,892.00000	2,546	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			47.00000	32	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,800.00000	2,452	30.02	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 16/03/2009 Currency Future	8.10	Put			55.00000	38	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,709.00000	2,360	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			63.00000	46	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,269.00000	1,915	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			123.00000	101	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,800.00000	2,452	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			55.00000	38	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,709.00000	2,360	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			63.00000	46	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,269.00000	1,915	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			123.00000	101	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,185.00000	1,830	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			139.00000	116	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,102.00000	1,747	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			157.00000	133	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,846.00000	2,499	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			51.00000	35	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,754.00000	2,406	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			59.00000	42	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,311.00000	1,958	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			116.00000	94	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,618.00000	2,268	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			73.00000	54	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,021.00000	1,666	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			175.00000	152	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,941.00000	1,587	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			196.00000	173	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,863.00000	1,509	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			218.00000	195	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,941.00000	1,587	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			196.00000	173	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,713.00000	1,361	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			267.00000	247	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,569.00000	1,221	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			323.00000	306	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,500.00000	1,154	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			354.00000	340	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,102.00000	1,747	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			157.00000	133	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,787.00000	1,434	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			242.00000	220	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,432.00000	1,089	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			387.00000	375	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,367.00000	1,027	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			422.00000	413	30.02	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 16/03/2009 Currency Future	10.00	Call			1,304.00000	967	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			458.00000	453	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,432.00000	1,089	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			387.00000	375	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,367.00000	1,027	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			422.00000	413	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,242.00000	910	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			497.00000	496	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,750.00000	1,397	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			254.00000	233	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,676.00000	1,325	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			280.00000	261	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,604.00000	1,255	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			308.00000	291	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,534.00000	1,187	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			338.00000	323	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,400.00000	1,058	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			404.00000	394	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,335.00000	997	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			440.00000	433	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,273.00000	938	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			477.00000	474	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,212.00000	888	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			517.00000	524	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,000.00000	724	31.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			704.00000	760	31.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			960.00000	688	32.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			765.00000	824	32.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			805.00000	552	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,009.00000	1,088	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			771.00000	517	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,075.00000	1,153	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,212.00000	888	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			517.00000	524	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,154.00000	845	30.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			558.00000	581	30.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,000.00000	724	31.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			704.00000	760	31.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,070.00000	782	31.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			624.00000	668	31.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,021.00000	742	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			675.00000	728	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			939.00000	671	32.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			794.00000	857	32.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			898.00000	638	32.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.80	Put			853.00000	924	32.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			859.00000	608	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			914.00000	994	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			898.00000	638	32.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			853.00000	924	32.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			755.00000	500	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,109.00000	1,186	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			719.00000	468	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,174.00000	1,254	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			719.00000	468	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,174.00000	1,254	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			646.00000	408	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,300.00000	1,394	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			579.00000	355	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,433.00000	1,541	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			548.00000	331	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,502.00000	1,617	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			518.00000	308	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,572.00000	1,694	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			489.00000	286	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,643.00000	1,772	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			805.00000	552	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,009.00000	1,088	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			771.00000	517	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,075.00000	1,153	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			739.00000	484	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,143.00000	1,220	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			700.00000	452	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,205.00000	1,288	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			629.00000	395	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,333.00000	1,430	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			595.00000	368	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,400.00000	1,504	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			563.00000	343	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,468.00000	1,579	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			532.00000	319	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,537.00000	1,655	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			548.00000	331	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,502.00000	1,617	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,242.00000	910	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			497.00000	496	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,070.00000	782	31.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			624.00000	668	31.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			859.00000	608	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			914.00000	994	33.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.10	Call		788.00000	534	33.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,042.00000	1,120	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.70490	11.04760		30.48	181,983.30	17	2,588.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		1,052.00000	845	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,055.00000	1,190	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		1,016.00000	810	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,118.00000	1,255	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1,131.00000	910	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		933.00000	1,055	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1,150.00000	928	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		903.00000	1,023	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1,189.00000	964	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		841.00000	959	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,261.00000	1,021	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		763.00000	866	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		1,091.00000	877	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		993.00000	1,122	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,288.00000	1,042	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		740.00000	837	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,343.00000	1,083	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		695.00000	779	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,428.00000	1,151	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		631.00000	696	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,343.00000	1,083	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		695.00000	779	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,261.00000	1,021	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		763.00000	866	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		947.00000	736	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,250.00000	1,381	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		839.00000	635	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,441.00000	1,580	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		821.00000	620	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,473.00000	1,615	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		768.00000	575	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,571.00000	1,720	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		998.00000	791	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,150.00000	1,286	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1,131.00000	910	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		933.00000	1,055	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1,208.00000	982	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		811.00000	928	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,610.00000	1,320	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		513.00000	565	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		1,911.00000	1,604	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		364.00000	399	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
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,774.00000	1,473	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			426.00000	468	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,642.00000	1,349	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			495.00000	545	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,842.00000	1,537	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			394.00000	432	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,707.00000	1,410	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	505	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,983.00000	1,671	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			335.00000	367	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,322.00000	1,998	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			225.00000	243	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,322.00000	1,998	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			225.00000	243	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,442.00000	2,115	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			194.00000	210	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,482.00000	2,154	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			185.00000	199	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,523.00000	2,194	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			176.00000	189	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,606.00000	2,275	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			158.00000	170	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,564.00000	2,234	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			167.00000	179	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,732.00000	2,399	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			135.00000	144	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,564.00000	2,234	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			167.00000	179	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,402.00000	2,075	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			204.00000	220	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,905.00000	2,569	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			108.00000	114	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,818.00000	2,483	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			121.00000	128	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,648.00000	2,316	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			150.00000	161	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,244.00000	1,923	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			246.00000	268	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,168.00000	1,849	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			270.00000	294	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,862.00000	2,526	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			114.00000	121	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,775.00000	2,441	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			128.00000	136	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,690.00000	2,357	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
\$ / R On 12/06/2009 Currency Future	8.50	Put			142.00000	152	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,362.00000	2,037	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			214.00000	232	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,283.00000	1,960	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			235.00000	255	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,206.00000	1,886	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			258.00000	281	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,082.00000	2,744	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			85.00000	89	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,993.00000	2,656	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			96.00000	101	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,648.00000	2,316	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			150.00000	161	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,732.00000	2,399	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			135.00000	144	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,949.00000	2,612	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			101.00000	107	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,775.00000	2,441	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			128.00000	136	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,362.00000	2,037	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			214.00000	232	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,606.00000	2,275	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			158.00000	170	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,523.00000	2,194	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			176.00000	189	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,442.00000	2,115	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			194.00000	210	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,206.00000	1,886	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			258.00000	281	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,130.00000	1,813	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			282.00000	308	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,055.00000	1,741	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			308.00000	336	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,130.00000	1,813	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			282.00000	308	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,774.00000	1,473	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			426.00000	468	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,842.00000	1,537	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			394.00000	432	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,579.00000	1,290	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			531.00000	586	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,517.00000	1,233	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			570.00000	628	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,457.00000	1,178	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			610.00000	673	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
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,055.00000	1,741	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			308.00000	336	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,707.00000	1,410	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	505	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,517.00000	1,233	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			570.00000	628	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,399.00000	1,124	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			652.00000	719	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,983.00000	1,671	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			335.00000	367	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,642.00000	1,349	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			495.00000	545	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,876.00000	1,570	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			379.00000	415	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,807.00000	1,505	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			410.00000	450	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,740.00000	1,441	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			443.00000	487	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,674.00000	1,380	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			477.00000	525	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,548.00000	1,262	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			550.00000	607	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,487.00000	1,205	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			590.00000	650	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,371.00000	1,104	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			673.00000	749	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,170.00000	946	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			873.00000	991	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,016.00000	810	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,118.00000	1,255	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			981.00000	773	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,183.00000	1,318	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,399.00000	1,124	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			652.00000	719	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,234.00000	1,002	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			787.00000	897	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,150.00000	928	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			903.00000	1,023	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,111.00000	893	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			963.00000	1,089	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,071.00000	861	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,024.00000	1,156	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,034.00000	830	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,086.00000	1,225	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,234.00000	1,002	30.21	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 12/06/2009 Currency Future	10.60	Put			787.00000	897	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,111.00000	893	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			963.00000	1,089	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,034.00000	830	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,086.00000	1,225	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			964.00000	754	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,216.00000	1,349	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			931.00000	718	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,283.00000	1,414	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			896.00000	684	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,348.00000	1,479	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			858.00000	651	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,410.00000	1,546	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			915.00000	701	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,318.00000	1,446	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			876.00000	668	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,379.00000	1,513	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			803.00000	604	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,505.00000	1,649	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			735.00000	546	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,637.00000	1,791	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			702.00000	519	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,705.00000	1,864	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			671.00000	493	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,774.00000	1,938	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			641.00000	468	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,844.00000	2,013	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			785.00000	589	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,538.00000	1,684	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			751.00000	560	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,604.00000	1,755	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			718.00000	532	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,671.00000	1,828	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			687.00000	506	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,739.00000	1,901	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			876.00000	668	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,379.00000	1,513	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			702.00000	519	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,705.00000	1,864	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,487.00000	1,205	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			590.00000	650	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,371.00000	1,104	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			673.00000	749	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,315.00000	1,062	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			717.00000	807	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call		1,208.00000	982	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		811.00000	928	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		1,548.00000	1,262	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		550.00000	607	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		1,457.00000	1,178	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		610.00000	673	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		964.00000	754	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,216.00000	1,349	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		931.00000	718	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,283.00000	1,414	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		1,052.00000	845	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,055.00000	1,190	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		0.00000	736	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		0.00000	1,381	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.18720	11.57640		29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	1,174	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		0.00000	1,587	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,803.00000	1,557	27.30	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		776.00000	919	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1,422.00000	1,205	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		1,345.00000	1,518	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		992.00000	842	32.22	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		2,416.00000	2,655	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		0.00000	1,803	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		0.00000	616	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		0.00000	1,619	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		0.00000	832	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		0.00000	1,456	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		0.00000	1,069	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	1,305	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		0.00000	1,317	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	1,062	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		0.00000	1,875	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	965	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		0.00000	2,177	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	880	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		0.00000	2,493	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	798	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		0.00000	2,811	32.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.46090	15.84100		39.84	1,700,699.00	110	3,109.00
£ / R On 12/12/2008 Currency Future	15.85	Call		686.00000	407	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put		695.00000	796	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		707.00000	422	41.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		666.00000	761	41.59	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	15.50	Call			844.00000	527	39.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			503.00000	566	39.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			928.00000	589	39.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			437.00000	479	39.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,186.00000	802	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			295.00000	291	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			773.00000	471	40.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			582.00000	660	40.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			666.00000	392	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			725.00000	831	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			608.00000	340	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			817.00000	929	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			750.00000	454	41.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			609.00000	693	41.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			590.00000	324	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			849.00000	963	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			707.00000	422	41.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			666.00000	761	41.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			773.00000	471	40.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			582.00000	660	40.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			572.00000	309	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			881.00000	998	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			448.00000	216	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,107.00000	1,255	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			465.00000	227	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,074.00000	1,217	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			328.00000	139	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,387.00000	1,578	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			278.00000	110	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,537.00000	1,749	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			172.00000	55	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,981.00000	2,244	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			98.00000	24	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,507.00000	2,813	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			84.00000	19	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,643.00000	2,959	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			108.00000	28	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,417.00000	2,717	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			164.00000	52	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,023.00000	2,291	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			164.00000	52	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,023.00000	2,291	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			113.00000	30	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,372.00000	2,669	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			399.00000	183	42.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.65	Put			1,208.00000	1,373	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			646.00000	374	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			755.00000	863	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			555.00000	294	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			914.00000	1,033	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			590.00000	324	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			849.00000	963	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,020.00000	659	38.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			379.00000	398	38.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,084.00000	709	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			343.00000	348	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,052.00000	683	37.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			361.00000	373	37.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			989.00000	635	38.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			398.00000	424	38.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			898.00000	568	39.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			457.00000	507	39.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,220.00000	834	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			279.00000	273	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,292.00000	901	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			251.00000	240	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,151.00000	770	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			310.00000	309	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,328.00000	936	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			237.00000	225	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,441.00000	1,044	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			200.00000	183	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,638.00000	1,237	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			147.00000	126	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,558.00000	1,158	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			167.00000	147	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,479.00000	1,081	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			188.00000	170	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,403.00000	1,007	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			212.00000	196	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,256.00000	867	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			265.00000	256	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,118.00000	739	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			327.00000	328	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,365.00000	971	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			224.00000	210	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,084.00000	709	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			343.00000	348	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			958.00000	612	38.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			417.00000	451	38.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.45	Call			869.00000	547	39.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			478.00000	536	39.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			819.00000	508	40.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			528.00000	597	40.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,598.00000	1,197	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			157.00000	136	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,518.00000	1,119	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			177.00000	158	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,441.00000	1,044	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			200.00000	183	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			796.00000	489	40.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			555.00000	628	40.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,292.00000	901	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			251.00000	240	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			958.00000	612	38.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			417.00000	451	38.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,479.00000	1,081	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			188.00000	170	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,403.00000	1,007	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			212.00000	196	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,118.00000	739	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			327.00000	328	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,052.00000	683	37.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			361.00000	373	37.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,220.00000	834	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			279.00000	273	37.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			898.00000	568	39.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			457.00000	507	39.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			627.00000	357	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			786.00000	896	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			796.00000	489	40.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			555.00000	628	40.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			666.00000	392	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			725.00000	831	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			520.00000	266	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			979.00000	1,105	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			666.00000	392	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			725.00000	831	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			555.00000	294	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			914.00000	1,033	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			483.00000	240	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,042.00000	1,179	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			483.00000	240	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,042.00000	1,179	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			415.00000	194	42.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.60	Put			1,174.00000	1,333	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			819.00000	508	40.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			528.00000	597	40.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			729.00000	438	41.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			638.00000	727	41.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			686.00000	407	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			695.00000	796	41.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			608.00000	340	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			817.00000	929	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			539.00000	279	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			948.00000	1,069	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			501.00000	252	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,010.00000	1,142	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			431.00000	205	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,140.00000	1,294	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			369.00000	164	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,278.00000	1,453	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			341.00000	147	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,350.00000	1,536	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			315.00000	131	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,424.00000	1,620	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			290.00000	116	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,499.00000	1,705	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			150.00000	45	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,109.00000	2,384	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			137.00000	39	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,196.00000	2,479	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			124.00000	34	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,283.00000	2,573	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			103.00000	26	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,462.00000	2,765	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			93.00000	23	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,552.00000	2,862	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			76.00000	17	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,735.00000	3,056	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			256.00000	97	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,615.00000	1,836	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			235.00000	86	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,694.00000	1,925	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			215.00000	76	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,774.00000	2,015	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			197.00000	67	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,856.00000	2,106	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			180.00000	59	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,939.00000	2,198	42.19	0.00	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	17.40	Call			215.00000	76	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,774.00000	2,015	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			180.00000	59	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,939.00000	2,198	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			137.00000	39	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,196.00000	2,479	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			113.00000	30	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,372.00000	2,669	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			157.00000	48	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,066.00000	2,337	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			143.00000	42	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,152.00000	2,431	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			130.00000	37	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,239.00000	2,526	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			119.00000	32	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,328.00000	2,621	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			88.00000	21	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,597.00000	2,910	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			80.00000	18	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,689.00000	3,007	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			72.00000	16	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,781.00000	3,105	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			103.00000	26	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,462.00000	2,765	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			93.00000	23	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,552.00000	2,862	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			84.00000	19	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,643.00000	2,959	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			69.00000	14	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,828.00000	3,154	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			62.00000	12	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,921.00000	3,252	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			56.00000	11	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,015.00000	3,350	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			143.00000	42	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,152.00000	2,431	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			119.00000	32	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,328.00000	2,621	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			88.00000	21	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,597.00000	2,910	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			72.00000	16	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,781.00000	3,105	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			65.00000	13	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,874.00000	3,203	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			245.00000	91	42.19	0.00	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	17.25	Put		1,654.00000	1,881	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call		225.00000	81	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put		1,734.00000	1,970	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call		206.00000	71	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put		1,815.00000	2,060	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call		188.00000	63	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put		1,897.00000	2,152	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		384.00000	174	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,243.00000	1,413	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		355.00000	155	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,314.00000	1,494	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		328.00000	139	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,387.00000	1,578	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		302.00000	123	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,461.00000	1,662	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		384.00000	174	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,243.00000	1,413	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		355.00000	155	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,314.00000	1,494	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		278.00000	110	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,537.00000	1,749	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		256.00000	97	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,615.00000	1,836	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		235.00000	86	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,694.00000	1,925	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		431.00000	205	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,140.00000	1,294	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		415.00000	194	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,174.00000	1,333	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		729.00000	438	41.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		638.00000	727	41.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.81350	16.20210		29.24	0.00	0	7,489.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1,201.00000	892	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,199.00000	1,279	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		1,220.00000	908	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,168.00000	1,244	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,319.00000	991	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,017.00000	1,077	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		1,411.00000	1,065	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		909.00000	951	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,636.00000	1,240	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		734.00000	727	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		1,260.00000	940	29.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,108.00000	1,176	29.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,164.00000	852	30.42	0.00	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			1,262.00000	1,339	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,128.00000	813	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,326.00000	1,400	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,260.00000	940	29.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,108.00000	1,176	29.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,128.00000	813	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,326.00000	1,400	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,300.00000	974	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,047.00000	1,110	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,094.00000	776	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,391.00000	1,462	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			961.00000	655	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,609.00000	1,692	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,000.00000	688	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,548.00000	1,624	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			835.00000	550	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,833.00000	1,936	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			737.00000	471	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,035.00000	2,157	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			582.00000	351	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,430.00000	2,587	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			446.00000	250	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,894.00000	3,087	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			416.00000	230	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,014.00000	3,216	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			477.00000	273	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,775.00000	2,959	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			608.00000	370	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,356.00000	2,507	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			488.00000	281	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,736.00000	2,917	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			924.00000	623	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,671.00000	1,760	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,240.00000	924	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,138.00000	1,210	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,060.00000	740	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,458.00000	1,526	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,280.00000	957	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,078.00000	1,143	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,521.00000	1,146	28.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			819.00000	832	28.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,578.00000	1,186	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			775.00000	772	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,696.00000	1,297	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			694.00000	683	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.35	Call			1,607.00000	1,213	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			754.00000	749	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,578.00000	1,186	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			775.00000	772	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,549.00000	1,166	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			797.00000	802	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,465.00000	1,104	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			863.00000	891	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,726.00000	1,325	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			674.00000	662	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,788.00000	1,384	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			636.00000	621	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,819.00000	1,414	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			617.00000	601	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,084.00000	1,669	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			481.00000	455	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,015.00000	1,603	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			513.00000	489	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,949.00000	1,538	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			547.00000	525	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,883.00000	1,475	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			581.00000	562	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,757.00000	1,355	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			655.00000	641	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,949.00000	1,538	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			547.00000	525	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,883.00000	1,475	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			581.00000	562	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,636.00000	1,240	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			734.00000	727	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,358.00000	1,027	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			956.00000	1,013	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,049.00000	1,635	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			497.00000	472	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,982.00000	1,570	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			530.00000	507	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,916.00000	1,506	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			564.00000	543	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,851.00000	1,444	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			599.00000	581	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,666.00000	1,268	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			713.00000	705	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,358.00000	1,027	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			956.00000	1,013	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,319.00000	991	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.90	Put			1,017.00000	1,077	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,788.00000	1,384	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			636.00000	621	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,726.00000	1,325	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			674.00000	662	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,607.00000	1,213	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			754.00000	749	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,493.00000	1,125	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			841.00000	861	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,438.00000	1,084	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			886.00000	921	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,384.00000	1,046	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			932.00000	982	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,339.00000	1,009	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			987.00000	1,045	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,438.00000	1,084	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			886.00000	921	28.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,201.00000	892	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,199.00000	1,279	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,164.00000	852	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,262.00000	1,339	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,020.00000	705	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,518.00000	1,591	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,280.00000	957	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,078.00000	1,143	29.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,240.00000	924	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,138.00000	1,210	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,060.00000	740	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,458.00000	1,526	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			980.00000	671	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,578.00000	1,658	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,182.00000	872	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,230.00000	1,309	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,146.00000	833	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,294.00000	1,369	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,111.00000	794	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,359.00000	1,431	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,077.00000	758	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,425.00000	1,494	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,040.00000	722	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,488.00000	1,559	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,319.00000	991	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,017.00000	1,077	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			887.00000	593	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,735.00000	1,830	30.42	0.00	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	17.15	Call			852.00000	564	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,800.00000	1,900	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			818.00000	536	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,866.00000	1,972	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			785.00000	509	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,933.00000	2,046	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			557.00000	332	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,505.00000	2,668	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			533.00000	314	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,581.00000	2,750	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			510.00000	297	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,658.00000	2,833	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			466.00000	265	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,814.00000	3,002	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			446.00000	250	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,894.00000	3,087	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			426.00000	236	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,974.00000	3,173	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			407.00000	223	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,055.00000	3,259	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			722.00000	459	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,070.00000	2,195	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			692.00000	435	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,140.00000	2,272	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			663.00000	412	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,211.00000	2,349	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			635.00000	391	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,283.00000	2,427	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			692.00000	435	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,140.00000	2,272	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			635.00000	391	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,283.00000	2,427	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			557.00000	332	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,505.00000	2,668	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			510.00000	297	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,658.00000	2,833	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			570.00000	341	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,468.00000	2,628	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			545.00000	323	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,543.00000	2,709	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			522.00000	305	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,620.00000	2,792	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			499.00000	289	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,697.00000	2,875	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			456.00000	258	30.42	0.00	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	18.60	Put			2,854.00000	3,044	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			436.00000	243	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,933.00000	3,130	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			397.00000	217	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,095.00000	3,303	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			488.00000	281	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,736.00000	2,917	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			407.00000	223	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,055.00000	3,259	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			388.00000	210	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,136.00000	3,347	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			371.00000	198	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,218.00000	3,435	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			354.00000	187	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,302.00000	3,523	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			337.00000	176	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,385.00000	3,612	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			466.00000	265	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,814.00000	3,002	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			388.00000	210	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,136.00000	3,347	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			371.00000	198	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,218.00000	3,435	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			707.00000	447	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,105.00000	2,233	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			677.00000	424	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,175.00000	2,310	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			649.00000	402	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,247.00000	2,388	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			622.00000	380	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,320.00000	2,467	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			595.00000	360	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,393.00000	2,547	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			869.00000	578	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,767.00000	1,865	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			801.00000	522	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,899.00000	2,009	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			769.00000	496	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,966.00000	2,083	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			980.00000	671	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,578.00000	1,658	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			942.00000	639	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,640.00000	1,726	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			905.00000	608	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,703.00000	1,795	30.42	0.00	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	17.10	Call		869.00000	578	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,767.00000	1,865	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		707.00000	447	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,105.00000	2,233	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1,146.00000	833	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,294.00000	1,369	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		961.00000	655	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,609.00000	1,692	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		942.00000	639	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,640.00000	1,726	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		1,384.00000	1,046	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		932.00000	982	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		1,339.00000	1,009	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		987.00000	1,045	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		1,077.00000	758	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,425.00000	1,494	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		1,757.00000	1,355	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		655.00000	641	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		1,465.00000	1,104	28.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		863.00000	891	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.11180	16.51170		28.13	0.00	0	7.00
£ / R On 12/06/2009 Currency Future	16.50	Call		1,519.00000	1,208	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,507.00000	1,596	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		2,296.00000	1,885	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		784.00000	773	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1,634.00000	1,306	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,323.00000	1,394	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		1,729.00000	1,378	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,218.00000	1,266	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,943.00000	1,548	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,031.00000	1,036	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,556.00000	1,240	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,444.00000	1,528	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		1,482.00000	1,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,571.00000	1,655	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,447.00000	1,127	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,635.00000	1,716	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		1,575.00000	1,256	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,414.00000	1,494	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		1,430.00000	1,108	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		1,668.00000	1,746	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,537.00000	1,224	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,475.00000	1,562	28.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		1,615.00000	1,289	28.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,353.00000	1,427	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.80	Call			1,413.00000	1,089	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,701.00000	1,777	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,284.00000	962	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,922.00000	2,000	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,323.00000	997	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,862.00000	1,935	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,153.00000	847	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,141.00000	2,235	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,050.00000	758	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,338.00000	2,446	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			866.00000	603	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,754.00000	2,891	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			710.00000	476	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,198.00000	3,364	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			675.00000	448	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,313.00000	3,486	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			759.00000	515	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,047.00000	3,203	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			880.00000	615	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,718.00000	2,853	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			909.00000	639	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,647.00000	2,777	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			772.00000	525	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,010.00000	3,164	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,245.00000	928	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,984.00000	2,066	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,595.00000	1,272	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,383.00000	1,460	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,860.00000	1,475	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,099.00000	1,114	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,027.00000	1,628	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			965.00000	966	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,915.00000	1,522	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,053.00000	1,060	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,888.00000	1,496	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,076.00000	1,084	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,834.00000	1,455	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,122.00000	1,143	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,085.00000	1,683	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			923.00000	921	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,144.00000	1,739	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			882.00000	877	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,943.00000	1,548	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,031.00000	1,036	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,174.00000	1,767	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.20	Put			862.00000	856	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,423.00000	2,007	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			711.00000	696	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,359.00000	1,945	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			747.00000	734	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,234.00000	1,826	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			823.00000	814	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,114.00000	1,711	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			902.00000	899	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,056.00000	1,655	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			944.00000	943	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,999.00000	1,601	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			987.00000	989	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,423.00000	2,007	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			711.00000	696	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,359.00000	1,945	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			747.00000	734	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,114.00000	1,711	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			902.00000	899	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,056.00000	1,655	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			944.00000	943	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,265.00000	1,855	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			803.00000	793	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,204.00000	1,796	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			842.00000	835	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,970.00000	1,574	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,009.00000	1,012	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,807.00000	1,435	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,145.00000	1,174	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,834.00000	1,455	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,122.00000	1,143	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,781.00000	1,416	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,169.00000	1,204	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,391.00000	1,976	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			729.00000	714	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,327.00000	1,915	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			766.00000	753	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,265.00000	1,855	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			803.00000	793	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,204.00000	1,796	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			842.00000	835	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,970.00000	1,574	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,009.00000	1,012	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,915.00000	1,522	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,053.00000	1,060	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Call			1,679.00000	1,341	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,267.00000	1,330	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,634.00000	1,306	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,323.00000	1,394	28.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,781.00000	1,416	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,169.00000	1,204	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,679.00000	1,341	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,267.00000	1,330	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,755.00000	1,397	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,193.00000	1,235	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,704.00000	1,359	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,242.00000	1,298	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,556.00000	1,240	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,444.00000	1,528	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,729.00000	1,378	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,218.00000	1,266	27.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,595.00000	1,272	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,383.00000	1,460	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,482.00000	1,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,571.00000	1,655	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,413.00000	1,089	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,701.00000	1,777	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,447.00000	1,127	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,635.00000	1,716	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,380.00000	1,051	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,768.00000	1,839	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,344.00000	1,015	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,832.00000	1,903	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,380.00000	1,051	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,768.00000	1,839	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,304.00000	979	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,892.00000	1,967	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,500.00000	1,187	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,539.00000	1,626	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,465.00000	1,147	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,603.00000	1,685	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,396.00000	1,070	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,735.00000	1,808	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,364.00000	1,033	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,802.00000	1,871	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,654.00000	1,324	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,292.00000	1,362	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,575.00000	1,256	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,414.00000	1,494	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,396.00000	1,070	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Put			1,735.00000	1,808	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,208.00000	895	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,046.00000	2,133	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,171.00000	863	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,109.00000	2,201	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,135.00000	831	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,174.00000	2,270	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,100.00000	801	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,239.00000	2,339	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			852.00000	591	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,790.00000	2,929	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			824.00000	568	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,863.00000	3,007	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			798.00000	547	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,936.00000	3,085	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			747.00000	505	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,085.00000	3,243	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			722.00000	485	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,160.00000	3,323	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			698.00000	466	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,237.00000	3,404	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,033.00000	744	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,372.00000	2,482	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,001.00000	716	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,439.00000	2,554	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			970.00000	689	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,508.00000	2,628	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			939.00000	664	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,577.00000	2,702	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,001.00000	716	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,439.00000	2,554	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			939.00000	664	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,577.00000	2,702	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			852.00000	591	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,790.00000	2,929	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			798.00000	547	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,936.00000	3,085	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			838.00000	580	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,826.00000	2,968	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			811.00000	557	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,899.00000	3,046	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			785.00000	536	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,973.00000	3,124	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			734.00000	495	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,123.00000	3,283	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.10	Call			687.00000	457	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,275.00000	3,445	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			664.00000	439	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,352.00000	3,527	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			747.00000	505	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,085.00000	3,243	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			698.00000	466	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,237.00000	3,404	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			653.00000	430	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,391.00000	3,568	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			631.00000	413	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,469.00000	3,651	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			610.00000	396	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,548.00000	3,735	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			589.00000	380	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,627.00000	3,819	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			734.00000	495	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,123.00000	3,283	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			642.00000	421	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,430.00000	3,610	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			620.00000	405	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,508.00000	3,693	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,189.00000	879	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,078.00000	2,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,118.00000	816	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,206.00000	2,304	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,083.00000	787	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,272.00000	2,375	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,017.00000	730	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,405.00000	2,518	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			985.00000	703	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,473.00000	2,591	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			954.00000	676	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,542.00000	2,665	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			924.00000	651	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,612.00000	2,739	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,304.00000	979	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,892.00000	1,967	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,265.00000	945	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,953.00000	2,033	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,227.00000	911	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,015.00000	2,099	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,189.00000	879	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,078.00000	2,167	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,017.00000	730	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Put			2,405.00000	2,518	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,465.00000	1,147	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,603.00000	1,685	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,284.00000	962	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,922.00000	2,000	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,323.00000	997	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,862.00000	1,935	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,208.00000	895	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,046.00000	2,133	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,135.00000	831	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,174.00000	2,270	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	1,324	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			0.00000	1,362	28.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.15700		13.32610		37.69	3,131,366.00	238	34,327.00
€ / R On 12/12/2008 Currency Future	13.35	Call			482.00000	365	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			506.00000	558	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			525.00000	400	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			449.00000	493	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			621.00000	483	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			345.00000	376	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			702.00000	556	35.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			276.00000	299	35.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			731.00000	582	35.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			255.00000	275	35.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			547.00000	419	37.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			421.00000	462	37.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			595.00000	460	37.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			369.00000	403	37.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			621.00000	483	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			345.00000	376	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			647.00000	506	36.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			321.00000	349	36.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			792.00000	638	35.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			216.00000	231	35.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			857.00000	698	34.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			181.00000	191	34.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			824.00000	667	34.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			198.00000	210	34.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			761.00000	609	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			235.00000	252	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			426.00000	319	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			600.00000	662	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			334.00000	245	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			808.00000	888	42.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.20	Call			243.00000	171	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,117.00000	1,214	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			183.00000	125	46.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,407.00000	1,518	46.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,871.00000	1,682	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			44.00000	25	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			254.00000	180	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,077.00000	1,173	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			377.00000	279	40.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			701.00000	772	40.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			264.00000	188	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,037.00000	1,131	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,050.00000	868	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			124.00000	111	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			890.00000	730	34.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			164.00000	173	34.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,179.00000	994	33.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			103.00000	87	33.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,539.00000	1,351	35.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			63.00000	44	35.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,493.00000	1,305	35.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			67.00000	48	35.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,585.00000	1,397	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			59.00000	40	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,493.00000	1,305	35.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			67.00000	48	35.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,312.00000	1,125	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			86.00000	68	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,357.00000	1,169	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			81.00000	62	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,267.00000	1,080	34.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			91.00000	73	34.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,679.00000	1,491	36.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			53.00000	34	36.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,631.00000	1,444	36.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			55.00000	37	36.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,727.00000	1,538	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			51.00000	31	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,822.00000	1,634	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			46.00000	27	37.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,064.00000	1,877	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			37.00000	20	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,967.00000	1,780	39.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			41.00000	23	39.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,775.00000	1,585	37.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.60	Put			48.00000	28	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,402.00000	1,214	35.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			76.00000	57	35.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,015.00000	1,828	39.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			39.00000	21	39.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,919.00000	1,731	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			43.00000	24	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,539.00000	1,351	35.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			63.00000	44	35.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,447.00000	1,259	35.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			71.00000	52	35.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,223.00000	1,037	34.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			97.00000	80	34.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,136.00000	951	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			110.00000	94	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,093.00000	909	33.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			117.00000	102	33.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,008.00000	832	33.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			132.00000	125	33.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,064.00000	1,877	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			37.00000	20	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,967.00000	1,780	39.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			41.00000	23	39.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,585.00000	1,397	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			59.00000	40	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,093.00000	909	33.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			117.00000	102	33.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			925.00000	763	33.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			149.00000	156	33.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,136.00000	951	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			110.00000	94	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			966.00000	797	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			140.00000	140	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,775.00000	1,585	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			48.00000	28	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,312.00000	1,125	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			86.00000	68	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,050.00000	868	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			124.00000	111	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			890.00000	730	34.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			164.00000	173	34.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			925.00000	763	33.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			149.00000	156	33.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			674.00000	530	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			298.00000	323	36.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.15	Call			571.00000	439	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			395.00000	432	37.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			761.00000	609	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			235.00000	252	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			503.00000	382	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			477.00000	525	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			463.00000	349	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			537.00000	592	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			362.00000	267	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			736.00000	810	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			309.00000	224	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			883.00000	967	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			285.00000	206	43.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			959.00000	1,049	43.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			224.00000	157	45.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,198.00000	1,300	45.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			207.00000	143	45.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,281.00000	1,386	45.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			191.00000	131	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,365.00000	1,474	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			444.00000	334	39.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			568.00000	627	39.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			409.00000	305	40.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			633.00000	698	40.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			348.00000	256	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			772.00000	849	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			321.00000	234	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			845.00000	927	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			297.00000	215	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			921.00000	1,008	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			274.00000	197	43.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			998.00000	1,090	43.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			393.00000	292	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			667.00000	735	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			334.00000	245	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			808.00000	888	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			264.00000	188	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,037.00000	1,131	44.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			234.00000	164	44.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,157.00000	1,257	44.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			215.00000	150	45.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,239.00000	1,343	45.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			198.00000	137	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,322.00000	1,430	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,015.00000	1,828	39.86	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	11.35	Put			39.00000	21	39.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			92.00000	50	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,115.00000	2,243	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			47.00000	28	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,871.00000	3,021	52.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			24.00000	12	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,647.00000	3,805	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			9.00000	4	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,433.00000	4,597	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			96.00000	54	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,070.00000	2,197	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			49.00000	28	52.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,823.00000	2,971	52.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			25.00000	13	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,599.00000	3,756	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			10.00000	5	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,384.00000	4,548	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,355.00000	2,172	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			29.00000	15	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			463.00000	349	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			537.00000	592	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			128.00000	79	47.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,802.00000	1,922	47.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			60.00000	32	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,534.00000	2,675	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			35.00000	20	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,309.00000	3,463	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			14.00000	7	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,088.00000	4,250	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,746.00000	2,567	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			20.00000	10	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			176.00000	120	46.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,450.00000	1,563	46.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			87.00000	47	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,161.00000	2,290	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			46.00000	27	53.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,920.00000	3,070	53.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			22.00000	12	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,696.00000	3,855	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,041.00000	2,864	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			14.00000	7	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,258.00000	2,073	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			32.00000	16	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			224.00000	157	45.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,198.00000	1,300	45.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.10	Call			116.00000	69	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,890.00000	2,012	47.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			56.00000	31	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,630.00000	2,774	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			31.00000	17	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,405.00000	3,560	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,483.00000	3,310	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			7.00000	3	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,697.00000	2,517	47.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			21.00000	10	47.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			321.00000	234	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			845.00000	927	42.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			169.00000	114	47.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,493.00000	1,607	47.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			83.00000	44	48.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,207.00000	2,337	48.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			44.00000	27	53.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			2,968.00000	3,120	53.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,730.00000	3,559	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			4.00000	2	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,942.00000	2,765	49.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			16.00000	8	49.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,161.00000	1,975	41.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			34.00000	18	41.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			106.00000	61	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			1,980.00000	2,104	48.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			52.00000	30	51.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,726.00000	2,873	51.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,829.00000	3,658	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			3.00000	1	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,041.00000	2,864	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			14.00000	7	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			56.00000	31	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,630.00000	2,774	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,779.00000	3,608	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			3.00000	1	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,991.00000	2,814	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			15.00000	7	50.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,209.00000	2,024	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			33.00000	17	42.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			111.00000	65	47.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,935.00000	2,058	47.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			54.00000	30	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,678.00000	2,823	51.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,879.00000	3,708	53.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.45	Put			3.00000	1	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			3,090.00000	2,913	51.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			14.00000	6	51.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,307.00000	2,123	43.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			30.00000	16	43.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			122.00000	74	47.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,846.00000	1,967	47.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			58.00000	32	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,582.00000	2,725	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,532.00000	3,360	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			6.00000	3	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,746.00000	2,567	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			20.00000	10	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			176.00000	120	46.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,450.00000	1,563	46.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,433.00000	3,261	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			7.00000	4	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,648.00000	2,468	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			22.00000	11	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			163.00000	110	47.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,536.00000	1,653	47.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			79.00000	41	48.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,253.00000	2,384	48.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			43.00000	26	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,017.00000	3,169	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,335.00000	3,162	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			9.00000	5	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,550.00000	2,369	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			24.00000	12	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			150.00000	100	47.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,624.00000	1,743	47.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			72.00000	36	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,346.00000	2,479	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			40.00000	25	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,114.00000	3,268	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,631.00000	3,459	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			5.00000	2	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,844.00000	2,666	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			18.00000	9	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,286.00000	3,112	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			10.00000	5	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,501.00000	2,320	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			25.00000	13	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			145.00000	95	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,668.00000	1,788	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	15.65	Call			69.00000	35	48.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,393.00000	2,528	48.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			39.00000	24	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,163.00000	3,317	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			3,188.00000	3,013	52.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			12.00000	6	52.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,404.00000	2,221	44.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			28.00000	14	44.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			134.00000	84	47.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,758.00000	1,877	47.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			62.00000	33	49.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,486.00000	2,626	49.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			37.00000	21	54.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,261.00000	3,414	54.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.43870		13.60780		28.08	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,024.00000	781	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,016.00000	942	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			1,005.00000	764	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,048.00000	976	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,043.00000	798	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			985.00000	909	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,101.00000	851	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			893.00000	813	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,185.00000	929	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			777.00000	690	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,229.00000	970	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			722.00000	632	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			1,062.00000	815	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			954.00000	876	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,121.00000	870	27.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			863.00000	781	27.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,142.00000	889	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			834.00000	750	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,252.00000	992	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			695.00000	604	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,324.00000	1,061	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			617.00000	522	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,300.00000	1,038	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			642.00000	549	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			951.00000	718	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,143.00000	1,079	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			837.00000	623	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,380.00000	1,334	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			727.00000	533	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,669.00000	1,645	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.90	Call			646.00000	470	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,938.00000	1,931	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			753.00000	554	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,595.00000	1,565	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			868.00000	648	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,310.00000	1,259	30.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			884.00000	661	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,276.00000	1,222	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			766.00000	565	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,558.00000	1,526	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,744.00000	1,480	24.41	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			336.00000	241	24.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,163.00000	908	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			805.00000	720	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,432.00000	1,162	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			524.00000	423	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,349.00000	1,085	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			592.00000	497	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,551.00000	1,279	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			443.00000	340	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,812.00000	1,551	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			304.00000	212	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,812.00000	1,551	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			304.00000	212	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,847.00000	1,588	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			289.00000	199	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,778.00000	1,515	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			320.00000	226	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,645.00000	1,376	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			387.00000	288	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,677.00000	1,410	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			370.00000	271	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,582.00000	1,311	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			424.00000	322	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,954.00000	1,701	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			246.00000	163	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,710.00000	1,445	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			353.00000	256	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,882.00000	1,625	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			275.00000	186	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,260.00000	2,032	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			153.00000	93	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,181.00000	1,946	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			173.00000	107	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,104.00000	1,862	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.70	Put			196.00000	123	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,028.00000	1,780	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			220.00000	141	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,677.00000	1,410	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			370.00000	271	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,221.00000	1,989	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			163.00000	100	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,142.00000	1,904	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			184.00000	115	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,066.00000	1,821	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			208.00000	132	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,991.00000	1,740	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			233.00000	152	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,918.00000	1,663	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			260.00000	174	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,847.00000	1,588	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			289.00000	199	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,028.00000	1,780	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			220.00000	141	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,613.00000	1,343	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			405.00000	304	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,778.00000	1,515	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			320.00000	226	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,520.00000	1,247	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			462.00000	358	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,461.00000	1,189	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			503.00000	400	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,520.00000	1,247	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			462.00000	358	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,461.00000	1,189	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			503.00000	400	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,403.00000	1,136	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			545.00000	447	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,490.00000	1,216	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			482.00000	378	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,142.00000	1,904	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			184.00000	115	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,991.00000	1,740	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			233.00000	152	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,645.00000	1,376	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			387.00000	288	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,490.00000	1,216	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			482.00000	378	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,375.00000	1,110	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			567.00000	472	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Call			1,024.00000	781	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,016.00000	942	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			934.00000	703	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,176.00000	1,114	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			853.00000	635	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,345.00000	1,296	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,276.00000	1,015	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			668.00000	576	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,375.00000	1,110	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			567.00000	472	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			987.00000	748	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,079.00000	1,010	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			794.00000	587	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,486.00000	1,448	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,043.00000	798	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			985.00000	909	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			837.00000	623	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,380.00000	1,334	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,301.00000	2,075	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			143.00000	86	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			625.00000	454	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,017.00000	2,015	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			516.00000	366	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,508.00000	2,527	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			429.00000	298	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,021.00000	3,060	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			357.00000	237	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,549.00000	3,598	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,349.00000	1,085	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			592.00000	497	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,081.00000	833	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			923.00000	844	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			703.00000	514	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,745.00000	1,725	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			576.00000	414	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,219.00000	2,225	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			478.00000	336	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,720.00000	2,748	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			397.00000	275	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,239.00000	3,286	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			500.00000	354	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,592.00000	2,615	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			391.00000	271	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,283.00000	3,332	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			287.00000	182	38.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.30	Put			3,979.00000	4,043	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			200.00000	118	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,692.00000	4,779	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,383.00000	2,163	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			125.00000	74	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			969.00000	733	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,111.00000	1,044	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			558.00000	399	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,300.00000	2,311	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			435.00000	303	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,978.00000	3,015	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			335.00000	219	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,677.00000	3,730	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			234.00000	143	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,377.00000	4,454	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,746.00000	2,529	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			88.00000	41	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			635.00000	462	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,978.00000	1,973	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			492.00000	348	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,635.00000	2,659	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			385.00000	267	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,327.00000	3,378	38.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			281.00000	177	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,023.00000	4,089	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,081.00000	2,873	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			73.00000	35	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,342.00000	2,119	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			134.00000	80	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			715.00000	524	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,707.00000	1,685	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			549.00000	392	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,341.00000	2,354	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			327.00000	213	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,720.00000	3,775	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,506.00000	3,315	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			48.00000	27	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,742.00000	3,556	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			34.00000	17	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,985.00000	2,775	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			77.00000	36	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			917.00000	689	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,209.00000	1,150	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			691.00000	505	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,783.00000	1,766	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.50	Call			532.00000	379	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,424.00000	2,440	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			415.00000	289	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,108.00000	3,150	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,837.00000	3,653	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			29.00000	15	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,081.00000	2,873	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			73.00000	35	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			715.00000	524	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,707.00000	1,685	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,789.00000	3,605	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			32.00000	16	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,033.00000	2,824	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			75.00000	35	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			934.00000	703	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,176.00000	1,114	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			541.00000	385	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,383.00000	2,397	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			422.00000	294	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,064.00000	3,105	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,933.00000	3,751	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			25.00000	12	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,178.00000	2,972	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			70.00000	33	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,424.00000	2,207	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			116.00000	69	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			740.00000	544	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,632.00000	1,605	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			567.00000	407	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,259.00000	2,268	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			442.00000	309	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,935.00000	2,970	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,553.00000	3,363	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			45.00000	25	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,794.00000	2,578	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			86.00000	40	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			853.00000	635	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,345.00000	1,296	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,459.00000	3,268	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			51.00000	29	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,698.00000	2,480	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			91.00000	42	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			822.00000	610	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,415.00000	1,372	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			485.00000	342	36.05	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 16/03/2009 Currency Future	15.80	Put			2,677.00000	2,703	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			379.00000	262	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,371.00000	3,424	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,366.00000	3,169	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			58.00000	30	27.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,603.00000	2,388	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			96.00000	50	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			794.00000	587	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,486.00000	1,448	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			605.00000	437	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,097.00000	2,099	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			470.00000	330	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,763.00000	2,792	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			368.00000	249	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,460.00000	3,511	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,647.00000	3,459	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			39.00000	21	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,889.00000	2,677	24.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			82.00000	38	24.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,613.00000	1,343	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			405.00000	304	24.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			668.00000	487	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,860.00000	1,848	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			403.00000	280	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,195.00000	3,241	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,320.00000	3,120	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			62.00000	31	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,556.00000	2,343	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			98.00000	54	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			780.00000	576	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,522.00000	1,487	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			595.00000	429	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,138.00000	2,141	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			463.00000	325	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,806.00000	2,836	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			363.00000	243	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,505.00000	3,554	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,226.00000	3,021	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			68.00000	32	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,466.00000	2,252	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			108.00000	63	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			449.00000	314	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,892.00000	2,925	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			350.00000	231	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,592.00000	3,642	38.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.40	Call			0.00000	3,070	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	32	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			0.00000	2,297	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	58	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			0.00000	422	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			0.00000	2,183	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	319	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			0.00000	2,881	36.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.68280		13.86270		27.25	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,258.00000	1,040	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,245.00000	1,207	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,221.00000	1,007	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,309.00000	1,274	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,336.00000	1,109	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,123.00000	1,076	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,391.00000	1,166	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,029.00000	983	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,436.00000	1,206	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	923	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,277.00000	1,056	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,214.00000	1,174	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,354.00000	1,128	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,092.00000	1,045	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,436.00000	1,206	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	923	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,373.00000	1,146	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,061.00000	1,014	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,488.00000	1,246	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			925.00000	863	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,569.00000	1,326	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			857.00000	793	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,488.00000	1,246	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			925.00000	863	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,515.00000	1,272	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			902.00000	839	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,462.00000	1,226	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			949.00000	893	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,354.00000	1,128	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,092.00000	1,045	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,169.00000	961	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,406.00000	1,378	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,021.00000	810	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,659.00000	1,627	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			879.00000	679	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,916.00000	1,896	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.20	Call			783.00000	593	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,120.00000	2,110	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			948.00000	742	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,785.00000	1,760	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,099.00000	883	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,537.00000	1,500	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,136.00000	921	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,473.00000	1,438	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			966.00000	759	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,753.00000	1,726	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,712.00000	1,466	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			749.00000	683	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,597.00000	1,353	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			834.00000	770	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,801.00000	1,555	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			688.00000	622	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,088.00000	1,843	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			526.00000	460	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,055.00000	1,810	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			542.00000	477	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,122.00000	1,877	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			509.00000	444	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,055.00000	1,810	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			542.00000	477	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,925.00000	1,679	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			613.00000	547	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,957.00000	1,711	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			595.00000	529	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,863.00000	1,617	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			650.00000	584	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,260.00000	2,016	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			447.00000	384	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,989.00000	1,744	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			577.00000	511	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,156.00000	1,911	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			493.00000	429	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,225.00000	1,981	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			462.00000	398	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,190.00000	1,946	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			477.00000	413	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,513.00000	2,274	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			350.00000	291	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,439.00000	2,199	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			376.00000	316	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,366.00000	2,125	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.90	Put			404.00000	342	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,295.00000	2,052	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			432.00000	369	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,022.00000	1,777	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			559.00000	494	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,476.00000	2,236	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			363.00000	303	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,403.00000	2,162	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			390.00000	329	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,330.00000	2,088	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			418.00000	355	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,925.00000	1,679	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			613.00000	547	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,225.00000	1,981	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			462.00000	398	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,894.00000	1,648	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			631.00000	565	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,832.00000	1,586	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			669.00000	603	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,260.00000	2,016	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			447.00000	384	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,190.00000	1,946	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			477.00000	413	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,741.00000	1,496	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			728.00000	663	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,551.00000	2,312	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			338.00000	280	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,403.00000	2,162	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			390.00000	329	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,863.00000	1,617	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			650.00000	584	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,682.00000	1,437	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			770.00000	705	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,625.00000	1,381	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			813.00000	748	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,741.00000	1,496	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			728.00000	663	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,894.00000	1,648	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			631.00000	565	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,771.00000	1,525	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			708.00000	642	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,088.00000	1,843	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			526.00000	460	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,022.00000	1,777	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			559.00000	494	26.23	0.00	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	12.80	Call			1,771.00000	1,525	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			708.00000	642	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,712.00000	1,466	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			749.00000	683	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,654.00000	1,409	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			791.00000	726	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,625.00000	1,381	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			813.00000	748	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,410.00000	1,185	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			997.00000	953	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,373.00000	1,146	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,061.00000	1,014	26.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,296.00000	1,074	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,183.00000	1,141	27.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,542.00000	1,299	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			879.00000	816	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,316.00000	1,091	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,153.00000	1,108	27.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,239.00000	1,023	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,277.00000	1,240	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,120.00000	902	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,507.00000	1,469	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,080.00000	864	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,567.00000	1,532	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,041.00000	828	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,628.00000	1,595	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,003.00000	793	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,690.00000	1,660	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			930.00000	726	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,818.00000	1,793	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			896.00000	695	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,883.00000	1,862	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			862.00000	664	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,950.00000	1,931	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			830.00000	635	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,017.00000	2,002	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,204.00000	991	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,341.00000	1,308	28.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,060.00000	846	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,597.00000	1,563	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			984.00000	776	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,721.00000	1,693	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,099.00000	883	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,537.00000	1,500	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,060.00000	846	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Put			1,597.00000	1,563	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			984.00000	776	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,721.00000	1,693	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			913.00000	710	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,850.00000	1,827	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			846.00000	649	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,983.00000	1,967	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			814.00000	621	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,051.00000	2,038	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			753.00000	566	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,190.00000	2,183	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			724.00000	541	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,261.00000	2,258	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			696.00000	516	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,333.00000	2,333	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			669.00000	492	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,406.00000	2,409	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			913.00000	710	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,850.00000	1,827	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			879.00000	679	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,916.00000	1,896	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			753.00000	566	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,190.00000	2,183	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,169.00000	961	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,406.00000	1,378	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,277.00000	1,056	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,214.00000	1,174	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,186.00000	976	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,373.00000	1,343	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,597.00000	1,353	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			834.00000	770	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,239.00000	1,023	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,277.00000	1,240	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,186.00000	976	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,373.00000	1,343	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,152.00000	941	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,439.00000	1,408	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,336.00000	1,109	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,123.00000	1,076	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,152.00000	941	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,439.00000	1,408	28.27	0.00	0	0.00
ALBI On 05/02/2009 Index Future			291.91000		289.86500		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			300.16500		298.05900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			304.81200		302.64400		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
CRD1 On 05/02/2009 Index Future			122.31300		121.67600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.82200		125.15300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.22300		128.53400		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			293.51850		291.53700		0.00	26,416,665.00	9	509.00
GOVI On 07/05/2009 jGovi			301.94000		299.86900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			310.10100		307.97100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.40500		341.40500		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			351.20900		351.20900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.46600		9.52000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.37200		8.41100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.69500		7.73500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.58200		8.64700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.30300		8.33100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.38400		8.41800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.27000		8.30600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.17500		12.22500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.92800		10.83400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.24600		9.31200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.24300		8.30100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.58300		7.74900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.33600		8.39400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.89100		7.96900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.67700		7.75600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.00700		8.07700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.82400		7.90600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.74400		7.82500		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
JN10 On 05/02/2009 jNote			7.93400		7.96500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.81100		7.84500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.74200		7.77200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80000		11.80200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.91700		11.93700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.09300		12.13000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.98600		12.01600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.93700		11.99100		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.79000		11.88200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.65800		11.74700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.48200		11.60900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			282.26200		280.11300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			290.36100		288.11900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.20900		295.90300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.73400		7.95700		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,025.00000	3,354	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			14.00000	7	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.03500		7.30500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,006.00000	3,263	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			549.00000	459	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.07900		6.41700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,288.00000	4,550	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			866.00000	771	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,472.00000	4,739	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			800.00000	710	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.97400		8.10800		11.95	4,002,248.70	30	7,040.00
R157 On 05/02/2009 Bond Future	8.25	Call			2,524.00000	3,729	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,692.00000	2,106	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			4,438.00000	5,647	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			734.00000	1,152	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			10,565.00000	11,496	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			46.00000	185	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			6,759.00000	7,868	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			268.00000	585	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,006.00000	9,051	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			152.00000	406	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.80800		7.94900		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,766.00000	8,320	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			915.00000	1,658	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.64400		7.79300		0.00	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/08/2009 Bond Future	9.25	Call		7,991.00000	8,771	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		181.00000	125	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.91700	8.02800		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call		12,420.00000	13,650	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			7.81500	7.92900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		11,057.00000	12,324	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		5.00000	2	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.72100	7.83700		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		11,999.00000	13,289	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		15.00000	7	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.97700	11.99200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		919.00000	900	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		983.00000	963	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.95600	11.06100		0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		137.00000	150	0.53	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		155.00000	137	0.53	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.01500	8.18000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		4,853.00000	5,615	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		15.00000	5	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.81400	7.98800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		5,631.00000	6,388	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		86.00000	48	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.61600	7.80000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		6,320.00000	7,085	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		145.00000	93	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.05000	8.16200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		6,379.00000	7,065	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		2.00000	1	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.90300	8.01900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,785.00000	6,464	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		62.00000	36	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.76000	7.88100		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,847.00000	8,553	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		57.00000	36	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.06200	8.17300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		6,820.00000	7,559	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 07/05/2009 Bond Future			7.93000	8.04500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,096.00000	6,836	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		49.00000	26	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.80500	7.92500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,242.00000	9,016	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		34.00000	20	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.00100	8.15600		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,208.00000	4,806	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		23.00000	10	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.77700	7.94100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,128.00000	4,687	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		196.00000	129	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.54800	7.72400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,588.00000	6,184	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		175.00000	122	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.03900	8.15000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,144.00000	7,907	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.92000	8.03500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,321.00000	7,096	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		28.00000	13	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.80600	7.92500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,489.00000	9,292	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		19.00000	10	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.00500	8.12100		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,329.00000	5,147	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		13.00000	3	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.89300	8.01100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,103.00000	5,915	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		57.00000	27	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.83700	7.95600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,562.00000	9,399	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		14.00000	7	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.57400	7.66400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		11,702.00000	12,599	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			7.49000	7.58100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		12,510.00000	13,430	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			7.41200	7.50500		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
R209 On 06/08/2009 Bond Future	8.75	Call			11,282.00000	12,233	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future				289.75700	287.79700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				298.07000	296.02200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				306.12600	304.02000		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.58440		6.56520		39.52	0.00	0	5,464.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			282.00000	244	38.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			266.00000	209	38.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			261.00000	223	39.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			296.00000	239	39.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			209.00000	172	41.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			394.00000	338	41.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			225.00000	187	40.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			360.00000	303	40.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			243.00000	204	40.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			327.00000	270	40.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			180.00000	145	43.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			465.00000	411	43.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			168.00000	134	43.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			502.00000	449	43.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			194.00000	158	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			429.00000	374	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			243.00000	204	40.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			327.00000	270	40.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			52.00000	32	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			987.00000	948	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			42.00000	24	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,076.00000	1,040	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			72.00000	48	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			857.00000	814	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			98.00000	71	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			733.00000	686	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			132.00000	101	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			617.00000	567	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			156.00000	123	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			541.00000	488	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			379.00000	346	36.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			164.00000	111	36.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			439.00000	411	35.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			124.00000	76	35.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			508.00000	486	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			93.00000	52	34.99	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	6.45	Call			327.00000	290	37.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			211.00000	156	37.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			472.00000	447	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			107.00000	62	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			327.00000	290	37.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			211.00000	156	37.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			194.00000	158	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			429.00000	374	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			282.00000	244	38.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			266.00000	209	38.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			408.00000	377	35.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			142.00000	92	35.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			351.00000	316	36.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			186.00000	132	36.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			303.00000	266	38.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			238.00000	182	38.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			168.00000	134	43.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			502.00000	449	43.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			145.00000	113	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			580.00000	529	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			132.00000	101	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			617.00000	567	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			109.00000	80	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			694.00000	645	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			89.00000	62	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			774.00000	728	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			156.00000	123	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			541.00000	488	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			109.00000	80	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			694.00000	645	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			351.00000	316	36.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			186.00000	132	36.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			120.00000	90	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			655.00000	605	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			545.00000	527	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			80.00000	42	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			624.00000	612	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			58.00000	28	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			408.00000	377	35.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			142.00000	92	35.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			794.00000	795	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			29.00000	10	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			707.00000	702	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			42.00000	17	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			839.00000	842	34.99	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	5.75	Put			24.00000	8	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			750.00000	748	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			35.00000	13	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			665.00000	656	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			49.00000	22	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			584.00000	569	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			69.00000	34	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			508.00000	486	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			93.00000	52	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			584.00000	569	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			69.00000	34	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			665.00000	656	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			49.00000	22	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			58.00000	37	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			943.00000	903	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			47.00000	28	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,031.00000	994	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			58.00000	37	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			943.00000	903	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			47.00000	28	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,031.00000	994	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			37.00000	21	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,122.00000	1,087	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			29.00000	16	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,214.00000	1,181	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			98.00000	71	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			733.00000	686	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			80.00000	55	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			815.00000	771	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			65.00000	42	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			900.00000	858	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			33.00000	18	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,168.00000	1,134	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			26.00000	14	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,261.00000	1,229	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			20.00000	10	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,355.00000	1,326	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			16.00000	7	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,451.00000	1,423	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			65.00000	42	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			900.00000	858	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			33.00000	18	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,168.00000	1,134	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			20.00000	10	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,355.00000	1,326	45.21	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	7.30	Call			80.00000	55	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			815.00000	771	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			472.00000	447	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			107.00000	62	34.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			225.00000	187	40.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			360.00000	303	40.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.70200		6.68430		27.23	0.00	0	2,036.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			463.00000	404	27.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			478.00000	402	27.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			445.00000	386	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			510.00000	434	27.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			396.00000	340	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			612.00000	538	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			411.00000	355	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			577.00000	503	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			428.00000	370	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			543.00000	468	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			428.00000	370	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			543.00000	468	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			381.00000	326	29.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			647.00000	574	29.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			367.00000	314	29.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			683.00000	612	29.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			381.00000	326	29.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			647.00000	574	29.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			396.00000	340	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			612.00000	538	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			354.00000	301	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			720.00000	649	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			192.00000	147	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,157.00000	1,095	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			162.00000	121	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,278.00000	1,219	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			226.00000	179	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,041.00000	977	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			279.00000	229	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			894.00000	827	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			325.00000	273	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			790.00000	721	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			341.00000	290	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			757.00000	688	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			561.00000	504	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			327.00000	252	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			609.00000	553	24.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			275.00000	201	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.25	Call			666.00000	614	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			231.00000	162	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			520.00000	461	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			386.00000	309	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			635.00000	581	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			250.00000	179	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			520.00000	461	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			386.00000	309	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			463.00000	404	27.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			478.00000	402	27.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			501.00000	442	26.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			417.00000	340	26.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			482.00000	422	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			447.00000	370	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			584.00000	527	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			300.00000	225	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			540.00000	482	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			356.00000	280	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			561.00000	504	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			327.00000	252	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			354.00000	301	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			720.00000	649	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			698.00000	649	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			214.00000	147	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			584.00000	527	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			300.00000	225	24.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			325.00000	273	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			790.00000	721	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			309.00000	258	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			824.00000	756	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			279.00000	229	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			894.00000	827	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			251.00000	202	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			967.00000	900	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			293.00000	243	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			859.00000	791	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			264.00000	215	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			930.00000	863	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			482.00000	422	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			447.00000	370	26.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			765.00000	721	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			181.00000	119	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			698.00000	649	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			214.00000	147	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			910.00000	876	23.90	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	5.90	Put			125.00000	74	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			835.00000	797	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			151.00000	95	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			872.00000	836	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			138.00000	84	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			800.00000	758	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			165.00000	106	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			731.00000	684	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			197.00000	132	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			731.00000	684	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			197.00000	132	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			309.00000	258	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			824.00000	756	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			251.00000	202	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			967.00000	900	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			238.00000	190	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,004.00000	938	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			214.00000	168	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,079.00000	1,016	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			202.00000	157	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,118.00000	1,055	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			181.00000	138	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,197.00000	1,136	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			145.00000	106	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,361.00000	1,304	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			145.00000	106	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,361.00000	1,304	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			129.00000	92	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,445.00000	1,390	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			115.00000	80	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,531.00000	1,478	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			102.00000	70	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,618.00000	1,568	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			172.00000	129	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,237.00000	1,177	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			153.00000	113	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,319.00000	1,261	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			137.00000	99	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,402.00000	1,347	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			122.00000	86	30.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,487.00000	1,434	30.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.80720		6.79050		26.61	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			587.00000	537	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			596.00000	530	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			569.00000	520	26.89	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	6.85	Put			629.00000	563	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			506.00000	459	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			765.00000	702	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			536.00000	488	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			696.00000	631	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			552.00000	504	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			662.00000	597	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			536.00000	488	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			696.00000	631	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			491.00000	445	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			801.00000	738	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			478.00000	432	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			837.00000	775	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			506.00000	459	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			765.00000	702	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			521.00000	473	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			730.00000	666	27.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			478.00000	432	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			837.00000	775	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			288.00000	246	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,297.00000	1,239	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			264.00000	224	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,374.00000	1,317	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			339.00000	296	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,148.00000	1,088	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			397.00000	353	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,007.00000	946	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			447.00000	402	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			906.00000	845	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			464.00000	420	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			874.00000	812	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			679.00000	632	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			438.00000	374	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			720.00000	673	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			380.00000	316	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			743.00000	696	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			352.00000	289	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			642.00000	593	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			501.00000	436	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			743.00000	696	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			352.00000	289	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			642.00000	593	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			501.00000	436	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			569.00000	520	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			629.00000	563	26.89	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	6.70	Call			624.00000	574	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			534.00000	467	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			699.00000	651	24.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			408.00000	344	24.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			660.00000	613	25.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			469.00000	405	25.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			552.00000	504	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			662.00000	597	27.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			802.00000	758	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			312.00000	251	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			624.00000	574	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			534.00000	467	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			464.00000	420	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			874.00000	812	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			430.00000	385	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			939.00000	878	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			397.00000	353	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,007.00000	946	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			367.00000	323	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,077.00000	1,016	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			605.00000	555	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			565.00000	498	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			413.00000	369	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			973.00000	912	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			382.00000	338	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,042.00000	981	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			864.00000	824	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			274.00000	217	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			998.00000	964	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			208.00000	157	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			930.00000	892	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			239.00000	185	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			864.00000	824	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			274.00000	217	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			802.00000	758	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			312.00000	251	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			587.00000	537	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			596.00000	530	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			964.00000	928	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			223.00000	171	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			897.00000	858	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			256.00000	201	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			833.00000	791	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			292.00000	234	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			772.00000	727	23.87	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	6.35	Put			332.00000	270	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			897.00000	858	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			256.00000	201	23.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			353.00000	309	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,112.00000	1,052	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			325.00000	283	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,185.00000	1,125	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			430.00000	385	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			939.00000	878	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			312.00000	270	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,222.00000	1,163	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			312.00000	270	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,222.00000	1,163	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			288.00000	246	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,297.00000	1,239	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			264.00000	224	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,374.00000	1,317	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			243.00000	204	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,453.00000	1,397	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			223.00000	185	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,533.00000	1,478	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			205.00000	168	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,614.00000	1,561	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			188.00000	153	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,697.00000	1,645	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			205.00000	168	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,614.00000	1,561	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			353.00000	309	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,112.00000	1,052	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			720.00000	673	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			380.00000	316	24.23	0.00	0	0.00

Total for Derivatives:								157,842,414.10	12,205	335,379.00
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Grand Total:								157,842,414.10	12,205	335,379.00
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