

Daily MTM Report

Daily summary for 02/12/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR2 On 19/01/2009 Bond			19.07500	19.07500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.11500	8.25500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.16000	8.26500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.12000	8.23000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.08000	10.23000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.19500	8.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.22500	8.32000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.22500	8.32000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.20000	8.30500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.23000	8.32000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.23500	8.32000			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				7.76500	7.88000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.45320		10.27820		35.58	97,287,932.40	9,307	167,596.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			226.00000	326	35.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			248.00000	173	35.31	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			404.00000	528	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			126.00000	75	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			476.00000	607	34.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			97.00000	53	34.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			513.00000	648	34.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			85.00000	45	34.52	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			133.00000	192	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			455.00000	338	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			122.00000	176	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			493.00000	373	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			189.00000	272	35.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			311.00000	219	35.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			159.00000	227	36.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			380.00000	274	36.11	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			719.00000	874	36.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			41.00000	21	36.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			279.00000	387	35.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			201.00000	134	35.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			338.00000	454	34.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			160.00000	101	34.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			173.00000	247	35.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			345.00000	244	35.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			207.00000	298	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			279.00000	195	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			338.00000	454	34.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			160.00000	101	34.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			252.00000	356	35.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			223.00000	153	35.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			439.00000	567	34.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			111.00000	63	34.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			552.00000	690	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			74.00000	37	34.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			439.00000	567	34.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			111.00000	63	34.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			86.00000	125	39.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			658.00000	522	39.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			56.00000	83	42.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			877.00000	729	42.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			45.00000	70	43.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			967.00000	817	43.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			36.00000	58	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,058.00000	905	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			24.00000	40	45.44	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			102.00000	148	38.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			574.00000	445	38.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,246.00000	1,087	45.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			207.00000	298	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			279.00000	195	35.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,578.00000	2,753	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			94.00000	136	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			616.00000	483	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			763.00000	922	36.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			35.00000	19	36.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,193.00000	1,362	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			15.00000	9	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			904.00000	1,068	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			26.00000	15	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,000.00000	1,166	41.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			22.00000	12	41.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			810.00000	970	37.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			32.00000	17	37.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,096.00000	1,264	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			18.00000	11	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			904.00000	1,068	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			26.00000	15	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,291.00000	1,461	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			13.00000	8	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,242.00000	1,412	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			14.00000	8	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,685.00000	1,857	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			6.00000	4	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,438.00000	1,609	49.34	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			10.00000	6	49.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,833.00000	2,006	55.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			5.00000	3	55.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,883.00000	2,056	55.79	0.00	0	20.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.40	Put			4.00000	3	55.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,932.00000	2,106	56.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			4.00000	2	56.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,032.00000	2,205	57.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			3.00000	2	57.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,982.00000	2,155	57.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			4.00000	2	57.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,181.00000	2,354	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			3.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,280.00000	2,454	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			2.00000	0	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,784.00000	1,956	54.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			5.00000	3	54.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,379.00000	2,553	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			1.00000	0	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,181.00000	2,354	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			3.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,081.00000	2,255	58.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			3.00000	2	58.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,586.00000	1,758	51.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			8.00000	5	51.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,081.00000	2,255	58.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			3.00000	2	58.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,685.00000	1,857	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			6.00000	4	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,487.00000	1,659	50.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			9.00000	5	50.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,479.00000	2,653	52.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	52.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,379.00000	2,553	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			1.00000	0	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,982.00000	2,155	57.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			4.00000	2	57.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,429.00000	2,603	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			1.00000	0	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,329.00000	2,504	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			1.00000	0	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,231.00000	2,404	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			2.00000	1	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,131.00000	2,305	57.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			3.00000	1	57.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,734.00000	1,907	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			6.00000	3	53.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,635.00000	1,807	52.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			7.00000	4	52.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,389.00000	1,560	48.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			11.00000	7	48.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,586.00000	1,758	51.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			8.00000	5	51.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,487.00000	1,659	50.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			9.00000	5	50.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,537.00000	1,708	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			8.00000	5	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,438.00000	1,609	49.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			10.00000	6	49.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,340.00000	1,510	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			12.00000	7	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,145.00000	1,313	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			17.00000	10	44.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,048.00000	1,215	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			20.00000	11	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			952.00000	1,117	40.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			24.00000	13	40.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			857.00000	1,019	38.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			29.00000	16	38.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,193.00000	1,362	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			15.00000	9	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,096.00000	1,264	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			18.00000	11	43.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			552.00000	690	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			74.00000	37	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,883.00000	2,056	55.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			4.00000	3	55.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			634.00000	778	34.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			56.00000	25	34.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			634.00000	778	34.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			56.00000	25	34.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,000.00000	1,166	41.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			22.00000	12	41.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			593.00000	734	34.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			64.00000	31	34.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			308.00000	420	35.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			180.00000	117	35.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			67.00000	97	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			789.00000	644	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			10.00000	16	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,732.00000	1,563	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			7.00000	9	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,228.00000	2,056	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			41.00000	64	43.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,012.00000	861	43.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			14.00000	25	47.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,486.00000	1,322	47.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			8.00000	12	51.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,980.00000	1,809	51.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			952.00000	1,117	40.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			24.00000	13	40.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			33.00000	53	44.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,105.00000	950	44.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			12.00000	21	47.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,584.00000	1,418	47.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			7.00000	11	52.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,079.00000	1,908	52.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			5.00000	7	57.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,477.00000	2,304	57.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			145.00000	209	36.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			417.00000	305	36.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			10.00000	15	49.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,781.00000	1,612	49.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			5.00000	7	57.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,526.00000	2,354	57.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			1.00000	3	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,273.00000	3,099	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,022.00000	3,847	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,340.00000	1,510	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			12.00000	7	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			11.00000	17	48.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,682.00000	1,514	48.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			5.00000	8	56.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,427.00000	2,255	56.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			2.00000	3	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,174.00000	3,000	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	1	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,922.00000	3,747	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			6.00000	8	55.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,328.00000	2,155	55.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			2.00000	4	62.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,074.00000	2,900	62.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	1	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,822.00000	3,648	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			19.00000	33	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,341.00000	1,180	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			3.00000	5	60.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,825.00000	2,651	60.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			1.00000	1	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,573.00000	3,398	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,178.00000	3,353	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,328.00000	3,503	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			112.00000	161	38.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			533.00000	408	38.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			26.00000	44	45.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,198.00000	1,041	45.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			8.00000	13	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,930.00000	1,760	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			4.00000	6	58.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,676.00000	2,502	58.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,478.00000	3,653	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,728.00000	2,903	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,278.00000	3,453	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,528.00000	2,703	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			4.00000	5	59.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,725.00000	2,552	59.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,078.00000	3,253	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,329.00000	2,504	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			1.00000	0	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			857.00000	1,019	38.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			29.00000	16	38.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			279.00000	387	35.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			201.00000	134	35.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			73.00000	106	40.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			745.00000	603	40.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			15.00000	28	46.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,437.00000	1,274	46.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			7.00000	10	54.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,179.00000	2,007	54.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			3.00000	4	60.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,925.00000	2,751	60.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,978.00000	3,153	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			62.00000	90	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			834.00000	686	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			12.00000	23	47.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,534.00000	1,370	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			6.00000	9	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,278.00000	2,106	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			3.00000	4	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,024.00000	2,851	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,778.00000	2,953	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	48.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			2.00000	3	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,223.00000	3,050	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,678.00000	2,853	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	49.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			9.00000	14	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,831.00000	1,661	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			4.00000	6	58.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,576.00000	2,403	58.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			1.00000	2	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,323.00000	3,149	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,878.00000	3,053	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			676.00000	826	35.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			48.00000	23	35.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			50.00000	76	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			922.00000	773	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			11.00000	19	47.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,633.00000	1,466	47.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			6.00000	8	56.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,377.00000	2,205	56.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			2.00000	3	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,124.00000	2,950	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,628.00000	2,803	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	50.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			29.00000	48	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,151.00000	995	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			9.00000	14	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,880.00000	1,710	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			4.00000	6	58.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,626.00000	2,453	58.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			1.00000	2	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,373.00000	3,199	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,378.00000	3,553	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			0.00000	3,153	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	47.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.68880		10.51040		30.08	82,859,577.60	7,752	32,259.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			636.00000	759	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.50	Put			625.00000	570	29.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			736.00000	873	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			475.00000	434	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			783.00000	933	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			422.00000	394	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			837.00000	994	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			377.00000	356	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			515.00000	625	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			855.00000	786	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			482.00000	592	31.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			922.00000	853	31.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			580.00000	698	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			720.00000	659	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			598.00000	718	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			687.00000	629	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			654.00000	779	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			593.00000	540	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			693.00000	822	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			532.00000	483	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			546.00000	660	30.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			786.00000	721	30.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			598.00000	718	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			687.00000	629	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			713.00000	845	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			503.00000	456	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			759.00000	903	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			448.00000	414	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			837.00000	994	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			377.00000	356	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			759.00000	903	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			448.00000	414	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			713.00000	845	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			503.00000	456	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			429.00000	547	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,019.00000	958	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			337.00000	442	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,227.00000	1,153	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			324.00000	426	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,263.00000	1,187	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			285.00000	382	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,375.00000	1,293	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			464.00000	577	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			953.00000	888	31.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,621.00000	2,800	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			10.00000	12	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,029.00000	1,194	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			268.00000	256	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,359.00000	1,534	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			149.00000	145	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,206.00000	1,377	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			196.00000	189	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,063.00000	1,230	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			253.00000	241	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,281.00000	1,455	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			171.00000	166	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,133.00000	1,303	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			223.00000	214	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,439.00000	1,615	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			128.00000	126	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,822.00000	2,002	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			62.00000	63	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,778.00000	1,957	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			67.00000	68	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,957.00000	2,137	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			47.00000	48	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,957.00000	2,137	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			47.00000	48	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,003.00000	2,183	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			43.00000	44	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,142.00000	2,322	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			32.00000	33	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,095.00000	2,276	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			35.00000	37	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,049.00000	2,229	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			39.00000	40	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,236.00000	2,416	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			26.00000	28	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,003.00000	2,183	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			43.00000	44	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,475.00000	2,655	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			15.00000	16	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,379.00000	2,559	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			19.00000	20	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,283.00000	2,464	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			23.00000	25	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,189.00000	2,369	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			29.00000	30	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,912.00000	2,092	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			51.00000	53	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,734.00000	1,913	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Put			73.00000	74	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,189.00000	2,369	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			29.00000	30	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,095.00000	2,276	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			35.00000	37	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,734.00000	1,913	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			73.00000	74	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,647.00000	1,826	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			87.00000	87	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,523.00000	2,703	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			13.00000	15	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,427.00000	2,607	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			17.00000	18	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,331.00000	2,511	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			21.00000	22	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,867.00000	2,046	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			56.00000	58	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,427.00000	2,607	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			17.00000	18	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,331.00000	2,511	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			21.00000	22	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,867.00000	2,046	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			56.00000	58	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,778.00000	1,957	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			67.00000	68	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,690.00000	1,869	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			80.00000	80	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,475.00000	2,655	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			15.00000	16	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,379.00000	2,559	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			19.00000	20	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,912.00000	2,092	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			51.00000	53	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,236.00000	2,416	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			26.00000	28	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,605.00000	1,783	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			94.00000	94	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,521.00000	1,698	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			110.00000	109	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,439.00000	1,615	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			128.00000	126	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,521.00000	1,698	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			110.00000	109	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,281.00000	1,455	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			171.00000	166	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,133.00000	1,303	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			223.00000	214	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,063.00000	1,230	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			253.00000	241	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,690.00000	1,869	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			80.00000	80	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,359.00000	1,534	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			149.00000	145	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			995.00000	1,160	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			285.00000	271	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			930.00000	1,092	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			320.00000	303	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			868.00000	1,026	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			357.00000	337	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			995.00000	1,160	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			285.00000	271	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			930.00000	1,092	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			320.00000	303	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			808.00000	963	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			398.00000	374	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,320.00000	1,494	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			160.00000	155	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,244.00000	1,416	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			183.00000	177	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,169.00000	1,340	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			209.00000	201	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,098.00000	1,266	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			237.00000	227	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			962.00000	1,125	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			302.00000	287	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			899.00000	1,059	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			338.00000	320	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			783.00000	933	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			422.00000	394	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			616.00000	738	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			656.00000	599	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			580.00000	698	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			720.00000	659	29.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			446.00000	562	31.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			986.00000	923	31.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			413.00000	528	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,052.00000	989	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			616.00000	738	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			656.00000	599	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			672.00000	800	28.75	0.00	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	Put			562.00000	511	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			563.00000	679	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			753.00000	690	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			531.00000	642	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			820.00000	753	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			501.00000	608	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			890.00000	819	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			531.00000	642	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			820.00000	753	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			397.00000	510	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,086.00000	1,021	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			366.00000	475	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,156.00000	1,086	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			366.00000	475	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,156.00000	1,086	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			311.00000	411	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,300.00000	1,222	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			262.00000	354	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,452.00000	1,365	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			240.00000	328	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,530.00000	1,439	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			220.00000	304	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,610.00000	1,515	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			201.00000	281	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,691.00000	1,592	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			446.00000	562	31.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			986.00000	923	31.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			413.00000	528	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,052.00000	989	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			381.00000	492	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,121.00000	1,054	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			351.00000	458	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,191.00000	1,120	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			298.00000	396	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,337.00000	1,257	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			274.00000	367	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,413.00000	1,329	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			251.00000	341	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,491.00000	1,402	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			230.00000	316	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,570.00000	1,477	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			240.00000	328	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,530.00000	1,439	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			808.00000	963	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			398.00000	374	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.40	Call			672.00000	800	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			562.00000	511	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			501.00000	608	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			890.00000	819	30.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			429.00000	547	31.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,019.00000	958	31.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.88100		10.70240		28.48	108,810.00	10	2,554.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			841.00000	964	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			839.00000	783	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			934.00000	1,069	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			681.00000	638	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			996.00000	1,152	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			594.00000	571	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,024.00000	1,181	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			571.00000	550	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			722.00000	834	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,069.00000	1,003	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			687.00000	801	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,135.00000	1,070	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			787.00000	905	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			935.00000	874	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			804.00000	924	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			902.00000	843	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			896.00000	1,022	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			744.00000	691	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			753.00000	869	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,001.00000	938	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			915.00000	1,042	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			712.00000	661	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			954.00000	1,096	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			651.00000	615	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			954.00000	1,096	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			651.00000	615	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			896.00000	1,022	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			744.00000	691	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			614.00000	736	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,262.00000	1,205	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			517.00000	629	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,464.00000	1,398	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			502.00000	612	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,499.00000	1,431	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			459.00000	565	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,607.00000	1,534	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			669.00000	786	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,166.00000	1,105	29.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.85	Call			787.00000	905	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			935.00000	874	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			860.00000	983	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			807.00000	752	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,200.00000	1,364	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			447.00000	433	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,498.00000	1,671	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			296.00000	290	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,360.00000	1,530	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			358.00000	349	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,231.00000	1,396	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			428.00000	415	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,428.00000	1,600	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			326.00000	319	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,295.00000	1,462	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			392.00000	381	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,570.00000	1,744	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	263	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,915.00000	2,094	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			163.00000	163	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,915.00000	2,094	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			163.00000	163	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,038.00000	2,218	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			136.00000	137	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,080.00000	2,260	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			128.00000	129	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,122.00000	2,303	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			120.00000	122	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,208.00000	2,388	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			105.00000	107	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,165.00000	2,345	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			112.00000	114	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,338.00000	2,519	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			86.00000	88	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,165.00000	2,345	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			112.00000	114	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,997.00000	2,177	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			145.00000	146	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,517.00000	2,698	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			64.00000	67	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,427.00000	2,608	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			74.00000	77	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,251.00000	2,432	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			98.00000	101	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,836.00000	2,014	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.05	Put			183.00000	183	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,757.00000	1,935	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			205.00000	204	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,472.00000	2,653	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			69.00000	72	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,382.00000	2,564	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			80.00000	83	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,294.00000	2,475	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			92.00000	94	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,956.00000	2,135	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			154.00000	154	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,875.00000	2,054	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			173.00000	173	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,796.00000	1,974	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			194.00000	193	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,700.00000	2,881	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			47.00000	50	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,608.00000	2,789	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			55.00000	58	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,251.00000	2,432	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			98.00000	101	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,338.00000	2,519	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			86.00000	88	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,562.00000	2,743	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			60.00000	62	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,382.00000	2,564	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			80.00000	83	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,956.00000	2,135	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			154.00000	154	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,208.00000	2,388	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			105.00000	107	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,122.00000	2,303	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			120.00000	122	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,038.00000	2,218	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			136.00000	137	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,796.00000	1,974	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			194.00000	193	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,719.00000	1,896	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			217.00000	215	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,643.00000	1,819	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			241.00000	238	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,719.00000	1,896	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			217.00000	215	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,360.00000	1,530	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			358.00000	349	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,428.00000	1,600	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			326.00000	319	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,169.00000	1,333	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			467.00000	452	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,109.00000	1,271	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	490	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,052.00000	1,210	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			549.00000	529	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,643.00000	1,819	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			241.00000	238	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,295.00000	1,462	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			392.00000	381	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,109.00000	1,271	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	490	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,570.00000	1,744	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	263	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,231.00000	1,396	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			428.00000	415	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,463.00000	1,635	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			311.00000	304	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,394.00000	1,565	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			342.00000	334	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,327.00000	1,496	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			375.00000	365	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,262.00000	1,429	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			410.00000	398	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,139.00000	1,301	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			487.00000	470	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,080.00000	1,240	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			528.00000	509	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			975.00000	1,124	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			622.00000	593	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			823.00000	944	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			870.00000	813	28.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			687.00000	801	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,135.00000	1,070	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			650.00000	770	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,198.00000	1,139	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			996.00000	1,152	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			594.00000	571	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			879.00000	1,003	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			776.00000	722	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			804.00000	924	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			902.00000	843	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			770.00000	886	28.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Put			967.00000	905	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			737.00000	851	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,035.00000	970	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			707.00000	817	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,104.00000	1,036	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			879.00000	1,003	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			776.00000	722	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			770.00000	886	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			967.00000	905	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			707.00000	817	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,104.00000	1,036	29.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			632.00000	755	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,230.00000	1,174	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			597.00000	717	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,295.00000	1,236	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			564.00000	681	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,362.00000	1,300	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			532.00000	646	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,430.00000	1,365	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			580.00000	699	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,328.00000	1,268	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			548.00000	663	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,395.00000	1,332	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			487.00000	596	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,535.00000	1,465	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			432.00000	535	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,680.00000	1,604	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			407.00000	506	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,754.00000	1,675	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			383.00000	479	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,830.00000	1,748	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			360.00000	452	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,907.00000	1,821	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			473.00000	580	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,571.00000	1,499	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			445.00000	550	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,643.00000	1,569	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			419.00000	520	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,717.00000	1,639	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			395.00000	492	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,792.00000	1,711	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			548.00000	663	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,395.00000	1,332	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			407.00000	506	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,754.00000	1,675	29.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,080.00000	1,240	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			528.00000	509	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			975.00000	1,124	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			622.00000	593	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			860.00000	983	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			807.00000	752	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,139.00000	1,301	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			487.00000	470	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,052.00000	1,210	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			549.00000	529	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			632.00000	755	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,230.00000	1,174	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			597.00000	717	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,295.00000	1,236	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			722.00000	834	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,069.00000	1,003	28.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			614.00000	736	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,262.00000	1,205	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.31160		11.15630		28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,225.00000	1,340	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,268.00000	1,229	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,331.00000	1,455	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,075.00000	1,044	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,370.00000	1,496	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,013.00000	985	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			910.00000	1,009	30.42	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,054.00000	1,997	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,784.00000	1,917	24.89	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			528.00000	506	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,094.00000	1,204	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,538.00000	1,492	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,472.00000	1,599	26.70	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			865.00000	837	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,125.00000	1,236	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,469.00000	1,425	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			768.00000	857	31.79	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,612.00000	2,545	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,726.00000	1,859	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			570.00000	548	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,535.00000	1,663	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			779.00000	751	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			983.00000	1,086	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,827.00000	1,775	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			888.00000	985	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,131.00000	2,073	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.80	Call			805.00000	896	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,449.00000	2,385	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			734.00000	820	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,777.00000	2,708	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,580.00000	1,708	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			724.00000	696	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,410.00000	1,539	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			953.00000	927	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,259.00000	1,377	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,202.00000	1,165	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1,009.00000	1,114	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,753.00000	1,702	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			824.00000	917	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,368.00000	2,306	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			751.00000	838	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,694.00000	2,626	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,811.00000	2,956	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			155.00000	145	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,327.00000	2,467	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			271.00000	256	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,906.00000	2,039	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			450.00000	427	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			958.00000	1,059	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,901.00000	1,848	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			717.00000	802	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,861.00000	2,790	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,896.00000	3,042	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			140.00000	130	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,405.00000	2,546	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			249.00000	234	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,970.00000	2,102	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			413.00000	390	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,627.00000	1,754	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			671.00000	643	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,370.00000	1,496	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,013.00000	985	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,157.00000	1,270	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,401.00000	1,358	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			845.00000	939	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,288.00000	2,227	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			0.00000	2,706	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			0.00000	195	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			0.00000	2,240	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			0.00000	329	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			0.00000	1,579	26.86	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 14/12/2009 Currency Future	10.60	Put			0.00000	867	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	1,143	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			0.00000	1,631	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	752	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			0.00000	3,041	32.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.68940		15.34130		35.54	6,071,797.80	387	3,119.00
£ / R On 12/12/2008 Currency Future	15.35	Call			378.00000	540	33.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			386.00000	200	33.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			423.00000	604	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			332.00000	165	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			529.00000	750	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			238.00000	110	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			337.00000	482	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			446.00000	243	34.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			210.00000	306	36.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			719.00000	466	36.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			226.00000	324	36.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			684.00000	434	36.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			318.00000	456	34.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			477.00000	266	34.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			591.00000	828	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			200.00000	89	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			268.00000	384	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			577.00000	345	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			196.00000	289	36.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			754.00000	499	36.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			156.00000	243	37.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			865.00000	604	37.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			253.00000	363	35.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			612.00000	374	35.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			145.00000	230	38.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			903.00000	641	38.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			226.00000	324	36.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			684.00000	434	36.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			268.00000	384	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			577.00000	345	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			134.00000	214	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			943.00000	675	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			75.00000	124	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,233.00000	935	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			81.00000	135	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,190.00000	895	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			36.00000	62	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,594.00000	1,272	38.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.10	Call			24.00000	42	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,783.00000	1,453	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			7.00000	13	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,316.00000	1,974	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			2.00000	3	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,910.00000	2,564	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1.00000	2	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,060.00000	2,713	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			2.00000	4	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,811.00000	2,465	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			6.00000	12	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,365.00000	2,022	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			6.00000	12	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,365.00000	2,022	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			2.00000	5	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,761.00000	2,415	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			57.00000	96	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,366.00000	1,057	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			182.00000	273	37.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			790.00000	533	37.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			124.00000	199	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			982.00000	709	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			145.00000	230	38.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			903.00000	641	38.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			447.00000	639	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			306.00000	150	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			501.00000	712	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			259.00000	122	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			473.00000	675	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			282.00000	136	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			357.00000	510	33.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			415.00000	221	33.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			625.00000	869	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			183.00000	79	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			694.00000	952	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			153.00000	63	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			559.00000	788	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			218.00000	99	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			731.00000	995	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			139.00000	55	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			845.00000	1,127	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			103.00000	38	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,051.00000	1,358	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			60.00000	18	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			966.00000	1,264	33.32	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 12/12/2008 Currency Future	14.45	Put			75.00000	25	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			884.00000	1,172	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			93.00000	33	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			806.00000	1,082	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			114.00000	43	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			659.00000	910	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			168.00000	71	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			768.00000	1,038	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			126.00000	49	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			501.00000	712	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			259.00000	122	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			399.00000	570	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			358.00000	181	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			300.00000	431	34.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			509.00000	291	34.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,008.00000	1,311	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			67.00000	21	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			925.00000	1,218	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			84.00000	29	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			845.00000	1,127	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			103.00000	38	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			284.00000	407	34.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			542.00000	317	34.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			694.00000	952	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			153.00000	63	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			399.00000	570	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			358.00000	181	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			884.00000	1,172	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			93.00000	33	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			806.00000	1,082	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			114.00000	43	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			529.00000	750	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			238.00000	110	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			473.00000	675	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			282.00000	136	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			625.00000	869	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			183.00000	79	33.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			357.00000	510	33.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			415.00000	221	33.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			169.00000	258	37.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			827.00000	568	37.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			284.00000	407	34.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			542.00000	317	34.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			196.00000	289	36.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			754.00000	499	36.91	0.00	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	16.30	Call			105.00000	171	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,064.00000	781	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			196.00000	289	36.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			754.00000	499	36.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			124.00000	199	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			982.00000	709	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			89.00000	146	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,147.00000	857	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			89.00000	146	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,147.00000	857	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			63.00000	105	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,321.00000	1,016	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			300.00000	431	34.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			509.00000	291	34.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			239.00000	343	35.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			648.00000	403	35.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			210.00000	306	36.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			719.00000	466	36.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			156.00000	243	37.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			865.00000	604	37.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			114.00000	184	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,023.00000	745	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			97.00000	158	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,105.00000	819	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			68.00000	114	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,277.00000	975	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			47.00000	81	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,456.00000	1,141	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			39.00000	67	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,548.00000	1,228	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			32.00000	56	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,641.00000	1,317	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			26.00000	46	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,735.00000	1,407	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			5.00000	9	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,464.00000	2,120	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			4.00000	7	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,563.00000	2,218	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			3.00000	6	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,662.00000	2,316	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			2.00000	4	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,861.00000	2,514	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1.00000	3	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,960.00000	2,613	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1.00000	2	38.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.50	Put			3,160.00000	2,812	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			19.00000	34	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,878.00000	1,545	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			16.00000	28	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,974.00000	1,639	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			13.00000	23	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,071.00000	1,733	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			10.00000	18	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,169.00000	1,829	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			8.00000	15	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,267.00000	1,925	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			13.00000	23	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,071.00000	1,733	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			8.00000	15	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,267.00000	1,925	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			4.00000	7	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,563.00000	2,218	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			2.00000	5	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,761.00000	2,415	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			6.00000	10	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,414.00000	2,071	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			4.00000	8	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,513.00000	2,169	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			4.00000	7	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,612.00000	2,267	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			3.00000	5	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,711.00000	2,366	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1.00000	2	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,010.00000	2,663	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			1.00000	2	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,110.00000	2,762	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,209.00000	2,862	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			2.00000	4	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,861.00000	2,514	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1.00000	3	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,960.00000	2,613	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1.00000	2	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,060.00000	2,713	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			1.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,259.00000	2,912	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,359.00000	3,012	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,459.00000	3,111	38.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.85	Call			4.00000	8	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,513.00000	2,169	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			3.00000	5	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,711.00000	2,366	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1.00000	2	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,010.00000	2,663	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,209.00000	2,862	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1.00000	1	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,309.00000	2,962	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			17.00000	31	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,926.00000	1,592	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			14.00000	25	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,023.00000	1,686	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			11.00000	20	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,120.00000	1,781	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			9.00000	16	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,218.00000	1,877	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			52.00000	88	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,411.00000	1,099	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			43.00000	74	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,502.00000	1,185	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			36.00000	62	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,594.00000	1,272	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			29.00000	51	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,688.00000	1,362	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			52.00000	88	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,411.00000	1,099	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			43.00000	74	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,502.00000	1,185	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			24.00000	42	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,783.00000	1,453	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			19.00000	34	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,878.00000	1,545	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			16.00000	28	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,974.00000	1,639	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			68.00000	114	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,277.00000	975	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			63.00000	105	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,321.00000	1,016	38.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			239.00000	343	35.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			648.00000	403	35.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.06070		15.70220		28.31	0.00	0	7,503.00
£ / R On 16/03/2009 Currency Future	15.70	Call			946.00000	1,111	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			944.00000	750	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Call			984.00000	1,159	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			882.00000	698	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,062.00000	1,273	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			760.00000	612	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			909.00000	1,071	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,006.00000	810	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			767.00000	918	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,265.00000	1,057	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			787.00000	936	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,235.00000	1,025	28.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			873.00000	1,031	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	870	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,105.00000	1,332	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			703.00000	572	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			823.00000	972	28.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,171.00000	962	28.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			729.00000	884	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,327.00000	1,123	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			692.00000	851	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,390.00000	1,190	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			823.00000	972	28.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,171.00000	962	28.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			692.00000	851	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,390.00000	1,190	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			856.00000	1,011	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,104.00000	900	28.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			657.00000	815	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,455.00000	1,254	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			544.00000	684	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,692.00000	1,473	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			574.00000	719	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,622.00000	1,409	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			447.00000	569	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,945.00000	1,709	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			376.00000	484	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,174.00000	1,923	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			270.00000	355	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,618.00000	2,344	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			185.00000	248	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,132.00000	2,837	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			167.00000	226	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,265.00000	2,966	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			203.00000	272	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,001.00000	2,711	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			287.00000	376	29.44	0.00	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	17.95	Put			2,535.00000	2,265	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			210.00000	280	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,958.00000	2,669	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			515.00000	649	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,763.00000	1,539	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			807.00000	954	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,205.00000	993	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			623.00000	776	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,521.00000	1,315	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			839.00000	991	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,137.00000	931	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,022.00000	1,215	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			820.00000	654	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,062.00000	1,273	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			760.00000	612	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,161.00000	1,394	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			658.00000	533	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,084.00000	1,302	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			731.00000	592	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,042.00000	1,244	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			790.00000	633	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			984.00000	1,159	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			882.00000	698	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,189.00000	1,425	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			637.00000	514	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,247.00000	1,489	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			595.00000	478	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,276.00000	1,521	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			574.00000	461	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,529.00000	1,797	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			427.00000	336	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,464.00000	1,726	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			461.00000	365	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,399.00000	1,656	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			497.00000	395	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,337.00000	1,588	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			535.00000	427	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,218.00000	1,457	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			615.00000	496	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,399.00000	1,656	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			497.00000	395	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,337.00000	1,588	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			535.00000	427	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,105.00000	1,332	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			703.00000	572	27.02	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	14.65	Call			1,496.00000	1,761	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			444.00000	351	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,431.00000	1,691	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			479.00000	380	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,368.00000	1,622	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			516.00000	411	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,306.00000	1,554	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			554.00000	444	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,133.00000	1,363	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			681.00000	552	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			909.00000	1,071	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,006.00000	810	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			873.00000	1,031	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	870	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,247.00000	1,489	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			595.00000	478	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,189.00000	1,425	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			637.00000	514	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,084.00000	1,302	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			731.00000	592	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,003.00000	1,187	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			851.00000	676	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			965.00000	1,132	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			913.00000	721	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			927.00000	1,090	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			975.00000	779	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			891.00000	1,051	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,038.00000	841	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			965.00000	1,132	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			913.00000	721	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			767.00000	918	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,265.00000	1,057	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			729.00000	884	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,327.00000	1,123	29.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			590.00000	738	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,588.00000	1,377	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			839.00000	991	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,137.00000	931	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			807.00000	954	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,205.00000	993	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			623.00000	776	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,521.00000	1,315	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			559.00000	701	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,657.00000	1,441	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			748.00000	900	28.87	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	16.25	Put			1,296.00000	1,090	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			710.00000	867	29.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,358.00000	1,156	29.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			674.00000	835	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,422.00000	1,225	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			640.00000	795	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,487.00000	1,284	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			606.00000	757	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,554.00000	1,346	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			873.00000	1,031	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,071.00000	870	27.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			487.00000	616	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,835.00000	1,606	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			460.00000	585	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,908.00000	1,674	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			435.00000	554	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,982.00000	1,744	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			410.00000	525	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,058.00000	1,814	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			254.00000	335	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,702.00000	2,424	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			238.00000	315	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,786.00000	2,505	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			224.00000	297	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,872.00000	2,587	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			197.00000	264	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,045.00000	2,753	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			185.00000	248	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,132.00000	2,837	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			173.00000	233	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,221.00000	2,923	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			162.00000	219	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,310.00000	3,009	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			365.00000	471	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,213.00000	1,960	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			344.00000	445	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,292.00000	2,035	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			324.00000	421	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,372.00000	2,110	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			305.00000	398	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,453.00000	2,187	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			344.00000	445	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,292.00000	2,035	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			305.00000	398	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,453.00000	2,187	29.44	0.00	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	18.15	Call			254.00000	335	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,702.00000	2,424	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			224.00000	297	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,872.00000	2,587	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			262.00000	345	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,660.00000	2,384	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			246.00000	325	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,744.00000	2,464	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			231.00000	306	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,829.00000	2,546	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			217.00000	289	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,915.00000	2,628	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			191.00000	256	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,088.00000	2,795	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			179.00000	241	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,177.00000	2,880	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			157.00000	213	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,355.00000	3,052	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			210.00000	280	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,958.00000	2,669	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			162.00000	219	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,310.00000	3,009	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			152.00000	206	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,399.00000	3,095	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			142.00000	194	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,490.00000	3,183	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			133.00000	182	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,580.00000	3,271	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			124.00000	170	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,672.00000	3,360	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			197.00000	264	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,045.00000	2,753	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			152.00000	206	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,399.00000	3,095	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			142.00000	194	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,490.00000	3,183	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			354.00000	458	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,252.00000	1,997	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			334.00000	433	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,332.00000	2,072	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			314.00000	409	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,412.00000	2,149	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			296.00000	387	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,494.00000	2,226	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			278.00000	365	29.44	0.00	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	18.00	Put			2,576.00000	2,304	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			473.00000	600	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,871.00000	1,640	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			422.00000	540	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,020.00000	1,779	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			399.00000	511	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,096.00000	1,850	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			559.00000	701	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,657.00000	1,441	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			529.00000	666	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,727.00000	1,506	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			501.00000	633	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,798.00000	1,572	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			473.00000	600	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,871.00000	1,640	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			354.00000	458	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,252.00000	1,997	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			710.00000	867	29.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,358.00000	1,156	29.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			544.00000	684	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,692.00000	1,473	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			529.00000	666	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,727.00000	1,506	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			927.00000	1,090	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			975.00000	779	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			891.00000	1,051	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,038.00000	841	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			640.00000	795	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,487.00000	1,284	29.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,218.00000	1,457	27.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			615.00000	496	27.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.37010		16.00730		26.88	949,465.80	58	65.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,217.00000	1,415	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,210.00000	1,045	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,255.00000	1,459	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,148.00000	989	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,328.00000	1,567	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,020.00000	897	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,181.00000	1,377	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,274.00000	1,107	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,040.00000	1,227	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,533.00000	1,357	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,702.00000	1,985	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			695.00000	615	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,146.00000	1,337	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.20	Put			1,339.00000	1,167	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,365.00000	1,622	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			958.00000	852	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,081.00000	1,262	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,474.00000	1,292	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,001.00000	1,193	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,593.00000	1,423	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			963.00000	1,160	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,655.00000	1,490	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,097.00000	1,280	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,439.00000	1,260	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			944.00000	1,144	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,687.00000	1,524	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,060.00000	1,244	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,503.00000	1,324	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,129.00000	1,318	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,372.00000	1,198	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			925.00000	1,124	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,718.00000	1,554	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			804.00000	987	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,947.00000	1,767	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			838.00000	1,025	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,880.00000	1,705	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			697.00000	864	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,189.00000	1,994	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			614.00000	769	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,406.00000	2,199	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			473.00000	605	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,865.00000	2,634	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			361.00000	471	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,353.00000	3,101	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			336.00000	441	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,479.00000	3,221	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			395.00000	512	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,188.00000	2,942	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			483.00000	617	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,826.00000	2,597	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			505.00000	643	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,748.00000	2,523	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			404.00000	523	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,147.00000	2,903	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			772.00000	951	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,015.00000	1,831	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,113.00000	1,299	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,406.00000	1,229	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.75	Call			1,310.00000	1,539	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,052.00000	919	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,445.00000	1,709	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			888.00000	789	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,346.00000	1,594	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			989.00000	874	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,292.00000	1,512	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,085.00000	942	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,500.00000	1,768	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			842.00000	748	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,556.00000	1,828	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			799.00000	708	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,365.00000	1,622	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			958.00000	852	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,584.00000	1,859	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			777.00000	689	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,826.00000	2,117	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			619.00000	547	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,764.00000	2,050	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			656.00000	580	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,643.00000	1,921	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			735.00000	651	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,528.00000	1,798	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			820.00000	728	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,472.00000	1,738	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			865.00000	768	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,418.00000	1,680	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			911.00000	809	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,826.00000	2,117	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			619.00000	547	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,764.00000	2,050	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			656.00000	580	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,528.00000	1,798	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			820.00000	728	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,472.00000	1,738	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			865.00000	768	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,672.00000	1,953	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			715.00000	633	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,613.00000	1,890	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			756.00000	670	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,391.00000	1,651	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			934.00000	831	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,273.00000	1,486	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,116.00000	965	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,292.00000	1,512	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.80	Put			1,085.00000	942	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,255.00000	1,459	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,148.00000	989	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,795.00000	2,083	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			637.00000	563	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,733.00000	2,018	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			676.00000	597	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,672.00000	1,953	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			715.00000	633	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,613.00000	1,890	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			756.00000	670	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,391.00000	1,651	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			934.00000	831	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,346.00000	1,594	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			989.00000	874	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,146.00000	1,337	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,339.00000	1,167	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,255.00000	1,459	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,148.00000	989	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,181.00000	1,377	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,274.00000	1,107	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,236.00000	1,433	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,179.00000	1,013	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,199.00000	1,397	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,242.00000	1,077	26.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,081.00000	1,262	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,474.00000	1,292	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,217.00000	1,415	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,210.00000	1,045	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,113.00000	1,299	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,406.00000	1,229	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,001.00000	1,193	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,593.00000	1,423	27.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			925.00000	1,124	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,718.00000	1,554	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			963.00000	1,160	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,655.00000	1,490	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			889.00000	1,083	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,782.00000	1,613	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			855.00000	1,044	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,847.00000	1,674	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			889.00000	1,083	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,782.00000	1,613	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			821.00000	1,006	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,914.00000	1,736	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Call			1,020.00000	1,210	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,563.00000	1,390	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			982.00000	1,176	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,624.00000	1,456	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			907.00000	1,103	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,750.00000	1,583	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			872.00000	1,064	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,815.00000	1,643	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,163.00000	1,357	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,306.00000	1,137	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,097.00000	1,280	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,439.00000	1,260	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			907.00000	1,103	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,750.00000	1,583	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			741.00000	916	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,084.00000	1,895	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			711.00000	881	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,154.00000	1,961	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			682.00000	848	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,225.00000	2,028	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			654.00000	816	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,297.00000	2,096	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			462.00000	592	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,905.00000	2,672	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			442.00000	568	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,985.00000	2,748	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			423.00000	545	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,066.00000	2,825	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			386.00000	501	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,229.00000	2,981	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			369.00000	481	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,312.00000	3,061	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			352.00000	461	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,395.00000	3,141	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			601.00000	754	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,444.00000	2,234	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			576.00000	725	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,518.00000	2,305	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			551.00000	697	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,594.00000	2,376	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			528.00000	669	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,670.00000	2,449	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			576.00000	725	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,518.00000	2,305	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			528.00000	669	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.15	Put			2,670.00000	2,449	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			462.00000	592	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,905.00000	2,672	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			423.00000	545	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,066.00000	2,825	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			452.00000	580	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,945.00000	2,710	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			432.00000	557	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,025.00000	2,787	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			413.00000	534	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,106.00000	2,864	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			377.00000	491	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,270.00000	3,021	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			344.00000	451	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,437.00000	3,181	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			329.00000	432	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,521.00000	3,262	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			386.00000	501	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,229.00000	2,981	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			352.00000	461	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,395.00000	3,141	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			321.00000	423	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,564.00000	3,303	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			306.00000	405	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,649.00000	3,385	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			292.00000	388	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,735.00000	3,468	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			279.00000	371	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,822.00000	3,551	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			377.00000	491	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,270.00000	3,021	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			314.00000	414	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,606.00000	3,344	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			299.00000	396	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,692.00000	3,426	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			726.00000	898	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,119.00000	1,928	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			668.00000	832	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,261.00000	2,062	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			640.00000	800	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,333.00000	2,130	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			588.00000	739	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,481.00000	2,269	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			563.00000	711	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,556.00000	2,341	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Call			539.00000	683	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,632.00000	2,413	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			516.00000	656	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,709.00000	2,486	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			821.00000	1,006	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,914.00000	1,736	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			788.00000	969	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,981.00000	1,799	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			757.00000	933	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,049.00000	1,863	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			726.00000	898	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,119.00000	1,928	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			588.00000	739	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,481.00000	2,269	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			982.00000	1,176	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,624.00000	1,456	27.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			804.00000	987	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,947.00000	1,767	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			838.00000	1,025	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,880.00000	1,705	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			741.00000	916	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,084.00000	1,895	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			682.00000	848	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,225.00000	2,028	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,163.00000	1,357	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,306.00000	1,137	26.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.30350		12.97130		30.48	1,968,918.00	148	34,079.00
€ / R On 12/12/2008 Currency Future	12.95	Call			263.00000	481	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			241.00000	127	30.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			382.00000	631	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			161.00000	77	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			350.00000	592	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			179.00000	88	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			319.00000	553	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			198.00000	100	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			185.00000	351	30.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			364.00000	198	30.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			134.00000	250	30.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			512.00000	296	30.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			157.00000	295	30.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			436.00000	242	30.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			218.00000	413	30.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			297.00000	160	30.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			290.00000	517	30.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.90	Put			219.00000	113	30.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			170.00000	323	30.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			399.00000	219	30.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			201.00000	382	30.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			329.00000	178	30.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			218.00000	413	30.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			297.00000	160	30.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			236.00000	446	30.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			265.00000	143	30.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			450.00000	712	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			129.00000	59	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			416.00000	671	31.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			144.00000	67	31.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			105.00000	198	32.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			634.00000	395	32.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			67.00000	126	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			896.00000	622	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			37.00000	70	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,265.00000	966	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			23.00000	41	41.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,601.00000	1,288	41.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,485.00000	1,812	45.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			14.00000	9	45.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			39.00000	75	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,218.00000	922	38.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			84.00000	157	33.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			763.00000	504	33.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			43.00000	81	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,171.00000	878	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			643.00000	936	32.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			71.00000	32	32.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			487.00000	754	31.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			115.00000	51	31.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			770.00000	1,079	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			48.00000	26	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,145.00000	1,468	40.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			23.00000	15	40.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,097.00000	1,419	40.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			25.00000	16	40.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,193.00000	1,517	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			22.00000	14	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,097.00000	1,419	40.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			25.00000	16	40.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			907.00000	1,224	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			35.00000	21	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	12.05	Call			954.00000	1,273	37.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			33.00000	19	37.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			860.00000	1,176	36.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			39.00000	22	36.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,290.00000	1,616	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			18.00000	12	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,241.00000	1,567	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			20.00000	13	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,338.00000	1,665	43.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			17.00000	11	43.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,436.00000	1,763	44.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			15.00000	10	44.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,681.00000	2,010	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			10.00000	6	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,583.00000	1,911	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			12.00000	8	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,387.00000	1,714	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			16.00000	10	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,001.00000	1,322	38.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			30.00000	18	38.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,632.00000	1,960	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			11.00000	7	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,534.00000	1,862	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			13.00000	8	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,145.00000	1,468	40.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			23.00000	15	40.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,049.00000	1,370	39.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			27.00000	17	39.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			813.00000	1,127	35.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			42.00000	24	35.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			726.00000	1,031	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			55.00000	28	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			684.00000	983	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			63.00000	30	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			602.00000	888	32.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			81.00000	35	32.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,681.00000	2,010	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			10.00000	6	47.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,583.00000	1,911	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			12.00000	8	46.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,193.00000	1,517	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			22.00000	14	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			684.00000	983	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			63.00000	30	33.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			524.00000	797	31.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.55	Put			103.00000	44	31.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			726.00000	1,031	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			55.00000	28	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			562.00000	841	31.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			91.00000	38	31.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,387.00000	1,714	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			16.00000	10	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			907.00000	1,224	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			35.00000	21	37.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			643.00000	936	32.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			71.00000	32	32.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			487.00000	754	31.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			115.00000	51	31.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			524.00000	797	31.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			103.00000	44	31.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			350.00000	592	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			179.00000	88	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			145.00000	269	30.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			474.00000	266	30.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			123.00000	231	31.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			552.00000	328	31.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			78.00000	146	34.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			807.00000	542	34.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			58.00000	108	35.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			986.00000	705	35.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			49.00000	93	36.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,078.00000	790	36.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			32.00000	60	39.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,361.00000	1,056	39.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			28.00000	51	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,456.00000	1,148	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			24.00000	44	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,553.00000	1,241	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			114.00000	214	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			593.00000	360	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			98.00000	184	32.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			676.00000	430	32.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			72.00000	135	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			851.00000	582	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			62.00000	117	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			941.00000	663	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			53.00000	101	36.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,032.00000	747	36.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			46.00000	87	37.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,124.00000	833	37.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.60	Call			90.00000	170	33.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			719.00000	466	33.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			67.00000	126	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			896.00000	622	35.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			43.00000	81	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,171.00000	878	37.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			34.00000	64	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,313.00000	1,011	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			30.00000	55	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,408.00000	1,102	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			26.00000	48	40.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,505.00000	1,194	40.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,632.00000	1,960	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			11.00000	7	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			10.00000	16	48.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,389.00000	2,063	48.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			4.00000	8	54.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,183.00000	2,854	54.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			1.00000	2	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,980.00000	3,649	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,779.00000	4,447	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			11.00000	17	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,339.00000	2,014	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			5.00000	8	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,133.00000	2,804	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			1.00000	3	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,930.00000	3,599	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	1	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,729.00000	4,397	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,978.00000	2,307	50.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			6.00000	4	50.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			123.00000	231	31.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			552.00000	328	31.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			14.00000	23	44.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,043.00000	1,719	44.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			6.00000	11	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,835.00000	2,508	52.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			2.00000	4	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,631.00000	3,301	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	1	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,429.00000	4,097	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,375.00000	2,704	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			3.00000	1	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			21.00000	38	41.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.60	Put			1,650.00000	1,335	41.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			10.00000	16	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,439.00000	2,112	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			4.00000	7	54.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,233.00000	2,904	54.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			1.00000	2	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,030.00000	3,699	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,672.00000	3,004	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	0	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,879.00000	2,208	49.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			7.00000	5	49.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			32.00000	60	39.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,361.00000	1,056	39.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			13.00000	21	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,141.00000	1,817	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			6.00000	10	52.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,934.00000	2,606	52.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			2.00000	4	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,730.00000	3,400	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,121.00000	3,454	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,325.00000	2,654	49.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			4.00000	1	49.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			62.00000	117	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			941.00000	663	35.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			20.00000	36	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,699.00000	1,382	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			9.00000	15	49.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,488.00000	2,162	49.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			4.00000	7	55.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,283.00000	2,953	55.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,371.00000	3,704	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,572.00000	2,904	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			1.00000	0	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,780.00000	2,109	48.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			9.00000	5	48.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			12.00000	19	46.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,240.00000	1,915	46.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			5.00000	9	53.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,034.00000	2,705	53.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,471.00000	3,804	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,672.00000	3,004	45.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	0	45.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.90	Call			6.00000	10	52.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,934.00000	2,606	52.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,421.00000	3,754	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,622.00000	2,954	46.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			1.00000	0	46.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,829.00000	2,159	48.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			8.00000	5	48.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			12.00000	20	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,191.00000	1,866	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			5.00000	9	53.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,984.00000	2,656	53.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,521.00000	3,854	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,722.00000	3,054	45.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	45.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,928.00000	2,258	49.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			7.00000	4	49.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			13.00000	22	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,092.00000	1,768	45.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			6.00000	10	52.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,885.00000	2,557	52.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,171.00000	3,504	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,375.00000	2,704	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			3.00000	1	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			21.00000	38	41.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,650.00000	1,335	41.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,071.00000	3,404	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,275.00000	2,605	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			4.00000	1	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			19.00000	33	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,748.00000	1,430	42.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			9.00000	14	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,537.00000	2,211	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			4.00000	7	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,332.00000	3,003	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,971.00000	3,304	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,176.00000	2,506	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			5.00000	2	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			17.00000	29	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,846.00000	1,526	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			8.00000	13	50.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.60	Put		2,637.00000	2,310	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call		3.00000	6	56.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put		3,432.00000	3,102	56.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call		3,271.00000	3,604	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put		0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call		2,473.00000	2,804	47.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put		2.00000	0	47.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call		2,921.00000	3,254	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put		0.00000	0	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call		2,126.00000	2,456	51.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put		5.00000	3	51.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call		16.00000	27	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put		1,895.00000	1,574	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call		7.00000	13	51.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put		2,686.00000	2,359	51.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call		3.00000	6	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put		3,481.00000	3,152	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call		2,822.00000	3,154	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put		0.00000	0	44.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call		2,027.00000	2,357	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put		6.00000	4	51.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call		15.00000	24	44.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put		1,993.00000	1,671	44.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call		7.00000	12	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put		2,785.00000	2,458	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call		2.00000	5	57.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put		3,581.00000	3,251	57.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.59560	13.26000		26.57	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.25	Call		704.00000	909	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		694.00000	564	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		785.00000	1,004	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		575.00000	459	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		764.00000	979	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		604.00000	484	24.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		633.00000	824	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		823.00000	679	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		587.00000	766	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		927.00000	771	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		572.00000	748	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		962.00000	803	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		602.00000	785	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		892.00000	739	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		650.00000	844	25.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		790.00000	649	25.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		723.00000	932	25.15	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 16/03/2009 Currency Future	13.20	Put			663.00000	536	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			617.00000	804	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			857.00000	709	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			667.00000	865	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			757.00000	620	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			685.00000	887	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			725.00000	591	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			853.00000	1,082	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			493.00000	387	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			830.00000	1,056	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			520.00000	410	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			531.00000	697	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,071.00000	902	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			450.00000	595	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,340.00000	1,149	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			376.00000	500	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,666.00000	1,455	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			326.00000	434	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,966.00000	1,739	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			393.00000	522	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,583.00000	1,376	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			471.00000	622	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,261.00000	1,076	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			482.00000	636	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,222.00000	1,040	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			402.00000	533	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,542.00000	1,338	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,271.00000	1,559	22.97	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			211.00000	163	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			953.00000	1,202	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			393.00000	307	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			877.00000	1,110	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			467.00000	364	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,065.00000	1,338	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			305.00000	242	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,344.00000	1,637	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			184.00000	141	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,344.00000	1,637	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			184.00000	141	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,382.00000	1,677	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			172.00000	131	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,307.00000	1,598	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			197.00000	152	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,165.00000	1,446	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			255.00000	200	23.16	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	12.30	Call			1,200.00000	1,483	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			240.00000	187	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,098.00000	1,373	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			288.00000	228	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,498.00000	1,804	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			138.00000	108	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,235.00000	1,521	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			225.00000	175	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,420.00000	1,717	22.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			160.00000	122	22.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,842.00000	2,161	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			82.00000	65	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,751.00000	2,070	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			91.00000	74	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,661.00000	1,980	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			101.00000	85	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,579.00000	1,891	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			119.00000	96	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,200.00000	1,483	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			240.00000	187	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,796.00000	2,115	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			86.00000	70	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,706.00000	2,025	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			96.00000	79	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,620.00000	1,936	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			110.00000	90	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,538.00000	1,847	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			128.00000	102	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,459.00000	1,760	22.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			149.00000	115	22.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,382.00000	1,677	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			172.00000	131	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,579.00000	1,891	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			119.00000	96	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,131.00000	1,409	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			271.00000	214	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,307.00000	1,598	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			197.00000	152	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,036.00000	1,303	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			326.00000	257	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			980.00000	1,235	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			370.00000	290	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,036.00000	1,303	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			326.00000	257	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			980.00000	1,235	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Put			370.00000	290	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			927.00000	1,170	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			417.00000	324	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,008.00000	1,269	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			348.00000	273	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,706.00000	2,025	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			96.00000	79	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,538.00000	1,847	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			128.00000	102	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,165.00000	1,446	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			255.00000	200	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,008.00000	1,269	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			348.00000	273	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			902.00000	1,138	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			442.00000	343	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			587.00000	766	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			927.00000	771	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			518.00000	681	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,108.00000	936	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			460.00000	608	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,300.00000	1,112	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			807.00000	1,030	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			547.00000	434	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			902.00000	1,138	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			442.00000	343	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			558.00000	731	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			998.00000	835	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			420.00000	557	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,460.00000	1,261	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			602.00000	785	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			892.00000	739	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			450.00000	595	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,340.00000	1,149	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,888.00000	2,207	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			78.00000	61	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			312.00000	418	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,052.00000	1,822	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			243.00000	331	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,583.00000	2,335	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			192.00000	265	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,132.00000	2,869	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			143.00000	215	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,683.00000	3,419	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			877.00000	1,110	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			467.00000	364	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
€ / R On 16/03/2009 Currency Future	14.65	Call			361.00000	480	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,751.00000	1,534	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			280.00000	380	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,270.00000	2,034	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			220.00000	301	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,810.00000	2,556	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			175.00000	242	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,365.00000	3,096	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			234.00000	319	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,674.00000	2,423	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			172.00000	238	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,412.00000	3,142	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			104.00000	161	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,144.00000	3,866	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			61.00000	101	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,901.00000	4,605	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,980.00000	2,299	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			70.00000	54	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			544.00000	714	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,034.00000	868	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			269.00000	365	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,359.00000	2,119	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			196.00000	270	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,086.00000	2,824	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			130.00000	197	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,820.00000	3,552	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			77.00000	124	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,567.00000	4,278	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,355.00000	2,684	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			45.00000	38	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			319.00000	426	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,009.00000	1,780	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			229.00000	313	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,719.00000	2,467	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			167.00000	234	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,457.00000	3,188	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			101.00000	157	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,191.00000	3,911	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,696.00000	3,028	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			36.00000	32	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,934.00000	2,253	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			74.00000	57	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			368.00000	490	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,708.00000	1,494	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			263.00000	358	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.40	Put			2,403.00000	2,162	32.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			126.00000	192	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,866.00000	3,596	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,137.00000	3,465	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			27.00000	19	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,378.00000	3,708	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			18.00000	12	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,598.00000	2,929	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			38.00000	34	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			506.00000	666	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,146.00000	970	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			353.00000	470	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,793.00000	1,575	30.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			253.00000	344	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,493.00000	2,248	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			185.00000	255	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,225.00000	2,960	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,475.00000	3,806	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			15.00000	10	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,696.00000	3,028	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			36.00000	32	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			368.00000	490	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,708.00000	1,494	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,427.00000	3,757	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			17.00000	11	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,647.00000	2,979	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			37.00000	33	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			518.00000	681	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,108.00000	936	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			258.00000	351	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,448.00000	2,205	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			188.00000	260	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,178.00000	2,914	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,573.00000	3,904	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			13.00000	8	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,793.00000	3,126	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			33.00000	31	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,026.00000	2,346	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			66.00000	50	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			384.00000	511	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,624.00000	1,415	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			274.00000	372	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,314.00000	2,076	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			199.00000	275	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,039.00000	2,779	35.02	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	10.10	Call			3,186.00000	3,513	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			26.00000	18	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,403.00000	2,733	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			43.00000	37	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			460.00000	608	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,300.00000	1,112	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,088.00000	3,416	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			28.00000	21	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,308.00000	2,635	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			48.00000	39	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			439.00000	582	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,379.00000	1,186	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			224.00000	307	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,764.00000	2,511	34.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			162.00000	230	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,502.00000	3,234	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,990.00000	3,320	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			30.00000	25	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,213.00000	2,537	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			53.00000	41	24.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			420.00000	557	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,460.00000	1,261	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			299.00000	402	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,139.00000	1,907	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			216.00000	296	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,856.00000	2,600	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			152.00000	222	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,592.00000	3,326	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,282.00000	3,610	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			22.00000	15	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,500.00000	2,831	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			40.00000	36	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,131.00000	1,409	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			271.00000	214	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			339.00000	452	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,879.00000	1,656	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			178.00000	246	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,318.00000	3,051	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,940.00000	3,272	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			30.00000	27	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,166.00000	2,488	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			56.00000	43	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			411.00000	545	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,501.00000	1,299	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			292.00000	395	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.15	Put			2,182.00000	1,949	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			211.00000	291	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,901.00000	2,645	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			147.00000	218	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,637.00000	3,373	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,842.00000	3,175	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			32.00000	30	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,073.00000	2,392	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			63.00000	47	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			203.00000	280	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,993.00000	2,734	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			138.00000	209	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,728.00000	3,463	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,891.00000	3,225	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			31.00000	29	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,120.00000	2,439	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			60.00000	44	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			286.00000	387	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,226.00000	1,992	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			207.00000	285	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,947.00000	2,690	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			0.00000	3,513	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	18	28.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.83990		13.50370		25.72	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.50	Call			925.00000	1,156	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			921.00000	816	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			998.00000	1,256	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			795.00000	716	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			998.00000	1,256	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			795.00000	716	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			980.00000	1,228	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			827.00000	738	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			856.00000	1,080	25.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,052.00000	940	25.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			809.00000	1,024	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,155.00000	1,034	25.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			774.00000	988	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,220.00000	1,099	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			872.00000	1,100	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,019.00000	910	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			963.00000	1,201	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			859.00000	761	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			824.00000	1,042	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,002	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			889.00000	1,118	25.07	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 12/06/2009 Currency Future	13.60	Put			986.00000	878	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			963.00000	1,201	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			859.00000	761	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			907.00000	1,137	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			953.00000	847	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,056.00000	1,341	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			702.00000	651	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,017.00000	1,284	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			763.00000	694	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			889.00000	1,118	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			986.00000	878	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			717.00000	939	26.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,313.00000	1,199	26.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			580.00000	796	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,576.00000	1,456	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			465.00000	659	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,861.00000	1,719	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			392.00000	570	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,088.00000	1,930	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			520.00000	725	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,716.00000	1,585	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			645.00000	872	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,442.00000	1,333	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			680.00000	907	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,377.00000	1,267	26.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			535.00000	742	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,681.00000	1,552	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,188.00000	1,491	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			585.00000	551	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,076.00000	1,370	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			672.00000	630	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,277.00000	1,586	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			524.00000	496	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,569.00000	1,892	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			366.00000	352	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,535.00000	1,857	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			381.00000	367	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,604.00000	1,928	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			350.00000	338	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,535.00000	1,857	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			381.00000	367	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,403.00000	1,718	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			449.00000	428	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,435.00000	1,752	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			431.00000	412	24.53	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 12/06/2009 Currency Future	12.65	Call			1,339.00000	1,651	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			485.00000	461	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,747.00000	2,076	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			294.00000	286	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,468.00000	1,786	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			414.00000	396	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,639.00000	1,965	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			336.00000	325	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,711.00000	2,039	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			307.00000	299	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,675.00000	2,001	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			321.00000	312	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,014.00000	2,349	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			210.00000	209	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,936.00000	2,269	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			232.00000	229	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,859.00000	2,191	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			255.00000	251	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,784.00000	2,114	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			280.00000	274	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,501.00000	1,821	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			398.00000	381	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,975.00000	2,309	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			221.00000	219	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,897.00000	2,230	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			243.00000	240	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,821.00000	2,152	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			268.00000	262	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,403.00000	1,718	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			449.00000	428	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,711.00000	2,039	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			307.00000	299	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,371.00000	1,684	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			467.00000	444	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,308.00000	1,618	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			504.00000	478	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,747.00000	2,076	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			294.00000	286	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,675.00000	2,001	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			321.00000	312	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,217.00000	1,522	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			564.00000	532	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,053.00000	2,389	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			200.00000	199	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,897.00000	2,230	24.53	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 12/06/2009 Currency Future	11.85	Put			243.00000	240	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,339.00000	1,651	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			485.00000	461	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,160.00000	1,460	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			606.00000	570	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,103.00000	1,399	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			650.00000	610	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,217.00000	1,522	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			564.00000	532	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,371.00000	1,684	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			467.00000	444	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,247.00000	1,554	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			543.00000	514	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,569.00000	1,892	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			366.00000	352	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,501.00000	1,821	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			398.00000	381	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,247.00000	1,554	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			543.00000	514	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,188.00000	1,491	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			585.00000	551	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,131.00000	1,429	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			628.00000	590	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,103.00000	1,399	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			650.00000	610	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			944.00000	1,175	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			890.00000	785	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			907.00000	1,137	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			953.00000	847	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			840.00000	1,061	25.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,086.00000	971	25.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,036.00000	1,312	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			732.00000	672	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			794.00000	1,006	25.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,190.00000	1,066	25.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			663.00000	892	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,409.00000	1,302	26.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			629.00000	853	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,475.00000	1,363	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			596.00000	815	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,542.00000	1,425	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			564.00000	778	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,611.00000	1,488	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			506.00000	708	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,752.00000	1,618	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.85	Call			478.00000	675	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,825.00000	1,685	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			452.00000	644	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,899.00000	1,754	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			427.00000	613	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,974.00000	1,823	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			754.00000	971	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,251.00000	1,132	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			612.00000	834	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,508.00000	1,394	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			549.00000	760	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,646.00000	1,520	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			645.00000	872	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,442.00000	1,333	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			612.00000	834	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,508.00000	1,394	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			549.00000	760	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,646.00000	1,520	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			492.00000	692	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,788.00000	1,652	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			440.00000	628	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,936.00000	1,788	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			415.00000	598	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,012.00000	1,859	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			370.00000	542	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,166.00000	2,002	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			349.00000	516	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,245.00000	2,076	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			329.00000	491	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,325.00000	2,151	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			310.00000	466	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,406.00000	2,226	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			492.00000	692	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,788.00000	1,652	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			465.00000	659	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,861.00000	1,719	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			370.00000	542	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,166.00000	2,002	26.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			717.00000	939	26.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,313.00000	1,199	26.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			824.00000	1,042	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,002	25.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			735.00000	955	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,282.00000	1,165	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,076.00000	1,370	24.53	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 12/06/2009 Currency Future	13.10	Put			672.00000	630	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			794.00000	1,006	25.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,190.00000	1,066	25.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			735.00000	955	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,282.00000	1,165	26.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			698.00000	923	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,345.00000	1,233	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			872.00000	1,100	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,019.00000	910	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			698.00000	923	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,345.00000	1,233	26.48	0.00	0	0.00
ALBI On 05/02/2009 Index Future			290.66900		288.96500		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			298.91600		297.16000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			305.41100		303.91800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			122.21500		121.73400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.72800		125.23200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.13700		128.62600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			292.53800		290.82600		0.00	2,925,380.00	1	513.00
GOVI On 07/05/2009 jGovi			300.94600		299.18400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.10600		307.29200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.62700		339.62700		0.00	3,396,270.00	1	2.00
ILBI On 07/05/2009 Index Future			349.39200		349.39200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.44600		9.61000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.71900		8.79600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.06500		8.14100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.91900		8.98000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.65600		8.72600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.72300		8.78700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.61200		8.32000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/02/2009 jFra			10.85500		11.02000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.17900		9.37500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.14700		8.42800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.47400		7.75200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.38900		8.56900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.02000		8.18000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.88600		8.02100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.36400		8.43300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.21300		8.27400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.16200		8.21400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.29000		8.35900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.18300		8.24600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.12900		8.18800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.85800		11.85900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.99600		11.99200		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.07300		12.07300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.88800		11.90200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.74200		11.77900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.53100		11.59200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.43900		11.49500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			280.31300		278.32700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			288.37000		286.32400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			296.18900		294.08500		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.70600		7.87100		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,147.00000	3,393	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			7.00000	4	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.04700		7.24500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,030.00000	3,225	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			496.00000	436	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.43200		6.68200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,057.00000	4,248	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			913.00000	842	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,237.00000	4,433	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			843.00000	776	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.04100		8.15400		11.95	0.00	0	15,166.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.25	Call			2,984.00000	3,338	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,422.00000	2,111	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			4,760.00000	5,221	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,326.00000	1,122	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			10,454.00000	11,074	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			205.00000	160	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			6,889.00000	7,434	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			668.00000	548	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,043.00000	8,619	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			459.00000	371	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.89000		8.00800		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,399.00000	7,882	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,886.00000	1,693	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.79500		7.92100		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,319.00000	7,964	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			221.00000	165	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.04100		8.15200		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			11,067.00000	12,277	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			7.94800		8.06200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,605.00000	10,847	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			11.00000	4	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.89100		8.00800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,143.00000	11,405	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			36.00000	18	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.84600		11.92200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			856.00000	851	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			916.00000	907	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.70800		11.92200		0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,196.00000	55	0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,469.00000	265	0.51	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.03800		8.15000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			4,985.00000	5,506	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			8.00000	4	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.85100		7.96900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,702.00000	6,218	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			70.00000	47	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.72600		7.85200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,095.00000	6,614	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			150.00000	111	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future			8.10800	8.20900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		6,092.00000	6,708	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.97200	8.07700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,441.00000	6,050	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		68.00000	42	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.88300	7.99400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,191.00000	7,828	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		75.00000	51	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.11800	8.21900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		6,515.00000	7,185	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.99700	8.10100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,733.00000	6,396	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		54.00000	32	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.92100	8.03000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		7,570.00000	8,263	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		47.00000	29	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.02700	8.13900		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,266.00000	4,701	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		14.00000	7	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.81800	7.93800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,118.00000	4,531	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		175.00000	129	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.67400	7.80200		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,315.00000	5,743	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		188.00000	146	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.13500	8.22600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		6,626.00000	7,247	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			8.02700	8.12100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		5,746.00000	6,369	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		37.00000	21	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.95900	8.05600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		7,616.00000	8,258	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		30.00000	19	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.14300	8.23300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		3,550.00000	4,170	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		24.00000	9	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.03900	8.12800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 07/05/2009 Bond Future	8.75	Call			4,314.00000	4,904	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			93.00000	56	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.99300		8.07700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,723.00000	8,302	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			23.00000	15	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.70400		7.81500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			10,230.00000	11,308	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			7.62700		7.73900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,950.00000	12,051	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			7.57700		7.69100		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,430.00000	10,557	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2.00000	1	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			288.76400		287.06900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			297.06400		295.31800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			305.11900		303.32200		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.71840		6.59510		33.27	2,082,704.00	310	5,363.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			137.00000	208	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			141.00000	89	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			159.00000	239	31.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			114.00000	71	31.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			185.00000	273	31.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			90.00000	55	31.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			247.00000	350	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			52.00000	31	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			159.00000	239	31.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			114.00000	71	31.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			87.00000	136	34.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			242.00000	168	34.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			101.00000	157	33.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			206.00000	138	33.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			117.00000	181	32.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			172.00000	112	32.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			64.00000	103	35.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			319.00000	235	35.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			55.00000	90	36.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			360.00000	271	36.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			75.00000	118	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			280.00000	200	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			117.00000	181	32.63	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	6.65	Put			172.00000	112	32.63	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			3.00000	10	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			908.00000	791	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			2.00000	6	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,007.00000	888	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			7.00000	19	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			762.00000	651	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			16.00000	36	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			621.00000	517	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			31.00000	60	39.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			486.00000	392	39.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			47.00000	78	37.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			402.00000	310	37.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			284.00000	393	31.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			39.00000	25	31.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			365.00000	483	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			20.00000	14	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			456.00000	576	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			11.00000	7	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			214.00000	310	31.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			69.00000	42	31.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			410.00000	529	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			15.00000	10	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			214.00000	310	31.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			69.00000	42	31.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			75.00000	118	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			280.00000	200	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			323.00000	438	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			28.00000	20	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			55.00000	90	36.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			360.00000	271	36.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			39.00000	69	38.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			444.00000	350	38.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			31.00000	60	39.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			486.00000	392	39.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			20.00000	43	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			575.00000	475	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			12.00000	29	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			667.00000	561	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			47.00000	78	37.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			402.00000	310	37.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			20.00000	43	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			575.00000	475	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			247.00000	350	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			52.00000	31	31.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.10	Call			25.00000	52	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			530.00000	434	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			502.00000	623	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			7.00000	5	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			598.00000	721	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			3.00000	2	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			323.00000	438	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			28.00000	20	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			795.00000	919	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			696.00000	819	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			1.00000	1	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			845.00000	969	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			746.00000	869	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			1.00000	1	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			647.00000	770	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			2.00000	1	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			550.00000	672	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			5.00000	3	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			456.00000	576	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			11.00000	7	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			550.00000	672	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			5.00000	3	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			647.00000	770	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			2.00000	1	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			4.00000	12	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			859.00000	744	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			2.00000	8	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			957.00000	839	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			4.00000	12	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			859.00000	744	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			2.00000	8	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			957.00000	839	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			1.00000	5	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,056.00000	936	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			1.00000	3	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,156.00000	1,034	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			16.00000	36	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			621.00000	517	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			10.00000	24	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			714.00000	605	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			6.00000	15	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			811.00000	697	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			1.00000	4	40.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,106.00000	985	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	2	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,205.00000	1,084	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	1	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,305.00000	1,183	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	1	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,405.00000	1,282	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			6.00000	15	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			811.00000	697	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			1.00000	4	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,106.00000	985	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	1	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,305.00000	1,183	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			10.00000	24	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			714.00000	605	40.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			410.00000	529	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			15.00000	10	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			101.00000	157	33.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			206.00000	138	33.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.83840		6.71620		26.55	1,025,760.00	150	2,436.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			374.00000	438	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			358.00000	300	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			394.00000	459	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			328.00000	271	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			413.00000	483	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			297.00000	244	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			457.00000	535	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			241.00000	196	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			374.00000	438	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			358.00000	300	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			356.00000	418	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			390.00000	330	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			308.00000	363	26.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			492.00000	425	26.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			323.00000	381	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			457.00000	392	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			339.00000	399	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			423.00000	361	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			339.00000	399	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			423.00000	361	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			294.00000	347	27.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			528.00000	458	27.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			281.00000	331	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			565.00000	493	27.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			294.00000	347	27.27	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	6.95	Put			528.00000	458	27.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			308.00000	363	26.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			492.00000	425	26.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			269.00000	317	28.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			602.00000	528	28.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			116.00000	159	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,050.00000	971	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			93.00000	130	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,176.00000	1,091	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			145.00000	194	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			929.00000	856	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			193.00000	250	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			776.00000	712	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			236.00000	290	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			670.00000	602	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			252.00000	303	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			636.00000	565	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			481.00000	563	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			214.00000	175	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			535.00000	631	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			169.00000	143	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			598.00000	703	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			132.00000	115	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	507	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			268.00000	219	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			566.00000	667	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			150.00000	128	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	507	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			268.00000	219	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			507.00000	597	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			191.00000	158	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			481.00000	563	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			214.00000	175	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			269.00000	317	28.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			602.00000	528	28.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			634.00000	741	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			118.00000	103	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			507.00000	597	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			191.00000	158	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			236.00000	290	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			670.00000	602	28.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			221.00000	278	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			704.00000	639	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			193.00000	250	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			776.00000	712	29.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			168.00000	221	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			851.00000	782	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			206.00000	266	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			740.00000	678	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			180.00000	235	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			814.00000	747	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			394.00000	459	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			328.00000	271	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			709.00000	819	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			92.00000	81	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			634.00000	741	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			118.00000	103	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			870.00000	986	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			54.00000	48	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			788.00000	901	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			71.00000	63	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			829.00000	943	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			62.00000	55	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			748.00000	860	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			81.00000	71	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			671.00000	780	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			104.00000	91	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			671.00000	780	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			104.00000	91	23.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			221.00000	278	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			704.00000	639	29.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			168.00000	221	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			851.00000	782	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			156.00000	207	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			890.00000	819	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			135.00000	182	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			969.00000	893	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			125.00000	170	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,009.00000	932	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			108.00000	149	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,092.00000	1,010	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			79.00000	113	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,263.00000	1,174	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			79.00000	113	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,263.00000	1,174	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			68.00000	98	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,351.00000	1,259	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			57.00000	84	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,441.00000	1,346	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			49.00000	73	29.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,533.00000	1,434	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			100.00000	139	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,134.00000	1,050	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			86.00000	121	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,220.00000	1,132	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			73.00000	105	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,307.00000	1,216	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			62.00000	91	29.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,396.00000	1,302	29.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.94010		6.81990		25.25	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			492.00000	557	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			472.00000	416	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			510.00000	575	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			440.00000	385	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			529.00000	595	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			409.00000	355	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			568.00000	640	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			348.00000	300	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			492.00000	557	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			472.00000	416	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			474.00000	539	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			504.00000	449	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			412.00000	468	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			642.00000	578	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			441.00000	502	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			571.00000	512	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			457.00000	520	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			537.00000	480	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			441.00000	502	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			571.00000	512	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			398.00000	452	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			678.00000	612	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			385.00000	437	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			715.00000	647	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			412.00000	468	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			642.00000	578	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			426.00000	485	25.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			606.00000	544	25.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			385.00000	437	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			715.00000	647	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			199.00000	251	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,180.00000	1,111	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			179.00000	228	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,259.00000	1,188	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			246.00000	305	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,026.00000	965	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	367	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			882.00000	827	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			350.00000	410	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			780.00000	720	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			367.00000	423	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			747.00000	683	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			588.00000	664	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			318.00000	274	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			635.00000	727	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			265.00000	237	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			661.00000	759	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			241.00000	219	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			548.00000	616	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			379.00000	326	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			661.00000	759	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			241.00000	219	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			548.00000	616	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			379.00000	326	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			474.00000	539	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			504.00000	449	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			611.00000	695	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			291.00000	255	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			457.00000	520	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			537.00000	480	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			721.00000	827	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			201.00000	187	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			529.00000	595	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			409.00000	355	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			367.00000	423	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			747.00000	683	26.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			333.00000	397	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			813.00000	757	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	367	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			882.00000	827	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			273.00000	335	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			953.00000	895	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			317.00000	385	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			847.00000	794	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			287.00000	351	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			917.00000	861	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			790.00000	898	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			170.00000	158	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			937.00000	1,050	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			117.00000	109	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.10	Call			862.00000	972	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			142.00000	132	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			790.00000	898	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			170.00000	158	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			721.00000	827	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			201.00000	187	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			899.00000	1,010	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			129.00000	120	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			825.00000	935	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			155.00000	145	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			755.00000	862	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			185.00000	172	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			689.00000	793	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			219.00000	203	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			825.00000	935	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			155.00000	145	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			259.00000	320	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			989.00000	930	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			234.00000	291	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,064.00000	1,001	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			333.00000	397	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			813.00000	757	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			222.00000	277	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,102.00000	1,037	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			222.00000	277	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,102.00000	1,037	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			199.00000	251	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,180.00000	1,111	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			179.00000	228	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,259.00000	1,188	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			161.00000	206	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,341.00000	1,266	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			144.00000	186	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,424.00000	1,346	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			128.00000	168	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,509.00000	1,428	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			115.00000	151	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,595.00000	1,511	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			128.00000	168	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,509.00000	1,428	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			259.00000	320	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			989.00000	930	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			635.00000	727	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			265.00000	237	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								198,676,615.60	18,124	370,713.00

Grand Total: 198,676,615.60 18,124 370,713.00