



Daily MTM Report

Daily summary for 09/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.63960		18.62500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.88000		7.92500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.02000		8.08500			0.00	0	0.00
R186 On 21/12/2026 Bond			7.94000		8.01000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.77800		11.64200			0.00	0	0.00
R201 On 21/12/2014 Bond			8.06000		8.13000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.08000		8.14500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.09000		8.14500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.08500		8.14500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.10500		8.17000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.10800		8.18500			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				7.57500	7.64000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.22730		10.15140		39.42	63,930,852.30	6,251	150,632.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			169.00000	188	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			167.00000	111	39.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			85.00000	87	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			333.00000	260	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			144.00000	160	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			193.00000	132	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			111.00000	119	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			259.00000	191	41.02	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			74.00000	75	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			373.00000	297	43.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			256.00000	288	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			105.00000	61	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			325.00000	366	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			74.00000	39	40.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			363.00000	408	41.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			61.00000	31	41.04	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			50.00000	47	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			498.00000	419	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			44.00000	40	46.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			542.00000	462	46.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			65.00000	64	44.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			414.00000	337	44.23	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			573.00000	635	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			21.00000	8	42.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			196.00000	219	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			144.00000	92	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			97.00000	102	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			296.00000	225	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			196.00000	219	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			144.00000	92	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			127.00000	138	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			225.00000	161	40.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			290.00000	326	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			88.00000	49	40.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.80	Call			402.00000	451	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			50.00000	24	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			290.00000	326	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			88.00000	49	40.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			26.00000	21	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			725.00000	644	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			15.00000	10	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			963.00000	883	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			12.00000	8	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,061.00000	981	55.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			10.00000	6	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,158.00000	1,079	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			7.00000	4	61.15	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			34.00000	29	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			632.00000	552	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,355.00000	1,276	61.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			97.00000	102	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			296.00000	225	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,451.00000	2,527	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	61.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			30.00000	25	49.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			678.00000	598	49.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			618.00000	683	42.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			17.00000	6	42.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,055.00000	1,128	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			4.00000	1	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			760.00000	830	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			9.00000	2	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			858.00000	929	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			7.00000	2	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			665.00000	731	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			13.00000	4	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			957.00000	1,029	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			5.00000	1	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			760.00000	830	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			9.00000	2	44.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,154.00000	1,228	53.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			3.00000	1	53.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,105.00000	1,178	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			3.00000	1	52.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,552.00000	1,627	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			1.00000	0	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,304.00000	1,378	57.18	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			2.00000	0	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,702.00000	1,777	62.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.45	Put			0.00000	0	62.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,752.00000	1,827	62.65	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,802.00000	1,877	62.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			0.00000	0	62.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,902.00000	1,977	63.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			0.00000	0	63.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,852.00000	1,927	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,051.00000	2,127	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,151.00000	2,227	65.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	0	65.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,652.00000	1,727	62.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			1.00000	0	62.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,251.00000	2,327	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,051.00000	2,127	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,952.00000	2,027	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,453.00000	1,528	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			2.00000	0	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,952.00000	2,027	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	63.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,552.00000	1,627	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			1.00000	0	61.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,353.00000	1,428	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			2.00000	0	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,351.00000	2,427	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	63.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,251.00000	2,327	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	64.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,852.00000	1,927	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	63.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,301.00000	2,377	63.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	0	63.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,201.00000	2,277	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,101.00000	2,177	64.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			0.00000	0	64.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,001.00000	2,077	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			0.00000	0	64.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,602.00000	1,677	61.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			1.00000	0	61.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,503.00000	1,577	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			1.00000	0	61.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,254.00000	1,328	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			2.00000	0	55.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,453.00000	1,528	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			2.00000	0	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,353.00000	1,428	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			2.00000	0	58.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,403.00000	1,478	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			2.00000	0	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,304.00000	1,378	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			2.00000	0	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,204.00000	1,278	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			3.00000	1	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,006.00000	1,078	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			4.00000	1	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			907.00000	979	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			6.00000	1	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			809.00000	879	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			8.00000	2	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			712.00000	780	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			10.00000	3	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,055.00000	1,128	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			4.00000	1	51.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			957.00000	1,029	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			5.00000	1	48.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			402.00000	451	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			50.00000	24	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,752.00000	1,827	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	62.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			485.00000	541	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			33.00000	14	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			485.00000	541	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			33.00000	14	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			858.00000	929	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			7.00000	2	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			443.00000	496	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			41.00000	18	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			18.00000	14	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			867.00000	786	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			3.00000	1	68.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,851.00000	1,774	68.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			1.00000	0	76.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,350.00000	2,273	76.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			11.00000	7	56.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,109.00000	1,030	56.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			4.00000	2	65.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,603.00000	1,525	65.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			2.00000	1	72.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,100.00000	2,023	72.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			809.00000	879	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			8.00000	2	45.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			9.00000	5	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,207.00000	1,128	58.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			4.00000	2	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,702.00000	1,624	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			2.00000	1	73.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,200.00000	2,123	73.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			1.00000	0	80.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,600.00000	2,523	80.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			57.00000	55	45.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			455.00000	377	45.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			3.00000	1	69.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,901.00000	1,824	69.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			1.00000	0	81.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,650.00000	2,573	81.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,399.00000	3,323	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,149.00000	4,073	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,204.00000	1,278	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			3.00000	1	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			3.00000	1	68.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,802.00000	1,724	68.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			1.00000	0	79.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,550.00000	2,473	79.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,299.00000	3,223	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,049.00000	3,973	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			1.00000	0	77.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,450.00000	2,373	77.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,199.00000	3,123	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,949.00000	3,873	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			6.00000	3	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,454.00000	1,376	62.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			1.00000	0	85.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,949.00000	2,873	85.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,699.00000	3,623	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,051.00000	3,127	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,201.00000	3,277	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			38.00000	34	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			587.00000	507	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			7.00000	4	60.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,306.00000	1,227	60.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			2.00000	1	71.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,051.00000	1,973	71.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			1.00000	0	83.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,799.00000	2,723	83.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,351.00000	3,427	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,601.00000	2,677	59.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	59.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,151.00000	3,227	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,401.00000	2,477	62.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	62.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			1.00000	0	84.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,849.00000	2,773	84.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,951.00000	3,027	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,201.00000	2,277	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	65.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			712.00000	780	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			10.00000	3	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			144.00000	160	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			193.00000	132	39.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			21.00000	16	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			819.00000	738	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			5.00000	2	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,553.00000	1,475	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			1.00000	0	75.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,300.00000	2,223	75.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			1.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,049.00000	2,973	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,851.00000	2,927	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			16.00000	12	53.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			915.00000	835	53.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			4.00000	2	66.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,653.00000	1,575	66.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			1.00000	0	77.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,400.00000	2,323	77.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,149.00000	3,073	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,651.00000	2,727	58.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	58.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,349.00000	3,273	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,551.00000	2,627	60.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	60.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			2.00000	1	70.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,951.00000	1,874	70.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			1.00000	0	81.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,699.00000	2,623	81.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,449.00000	3,373	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,751.00000	2,827	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			528.00000	588	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			27.00000	10	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			13.00000	9	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			1,012.00000	932	54.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			3.00000	1	67.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,752.00000	1,674	67.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			1.00000	0	78.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,500.00000	2,423	78.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,249.00000	3,173	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,501.00000	2,577	60.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	60.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			8.00000	5	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,257.00000	1,177	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			2.00000	1	71.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			2,001.00000	1,924	71.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			1.00000	0	82.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,749.00000	2,673	82.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			0.00000	0	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,499.00000	3,423	87.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,251.00000	3,327	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,851.00000	2,927	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	55.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,701.00000	2,777	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	57.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future			10.45650	10.37520		30.54	58,859,638.50	5,629	85,570.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		643.00000	683	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		668.00000	626	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		574.00000	610	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		798.00000	753	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		625.00000	664	30.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		699.00000	657	30.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		590.00000	627	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		765.00000	721	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		542.00000	577	31.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		867.00000	821	31.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		607.00000	645	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		732.00000	689	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		702.00000	745	29.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		577.00000	538	29.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		743.00000	789	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		518.00000	482	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		787.00000	834	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		461.00000	428	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		495.00000	527	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		970.00000	921	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		460.00000	490	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		1,035.00000	984	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		558.00000	593	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		833.00000	787	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		662.00000	703	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		637.00000	596	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		528.00000	561	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		903.00000	855	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		574.00000	610	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		798.00000	753	31.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		681.00000	724	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		606.00000	567	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		723.00000	767	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		548.00000	511	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		787.00000	834	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		461.00000	428	28.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		723.00000	767	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		548.00000	511	29.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		681.00000	724	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		606.00000	567	30.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		411.00000	438	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,136.00000	1,082	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		325.00000	348	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,350.00000	1,292	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.45	Call			312.00000	335	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,387.00000	1,328	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			277.00000	297	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,501.00000	1,440	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			443.00000	472	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,068.00000	1,016	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,493.00000	2,571	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			18.00000	15	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			960.00000	1,014	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			335.00000	307	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,271.00000	1,334	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			196.00000	177	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,126.00000	1,185	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			251.00000	229	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			992.00000	1,047	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			317.00000	290	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,197.00000	1,258	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			222.00000	202	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,058.00000	1,115	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			283.00000	258	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,347.00000	1,411	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			171.00000	155	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,714.00000	1,785	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			88.00000	78	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,671.00000	1,741	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			96.00000	85	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,844.00000	1,917	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			69.00000	61	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,844.00000	1,917	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			69.00000	61	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,888.00000	1,962	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			63.00000	56	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,024.00000	2,099	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			48.00000	42	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,978.00000	2,053	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			53.00000	46	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,933.00000	2,007	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			58.00000	51	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,115.00000	2,191	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	35	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,888.00000	1,962	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			63.00000	56	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,350.00000	2,427	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	21	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,255.00000	2,332	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put			30.00000	26	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,162.00000	2,238	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			36.00000	32	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,069.00000	2,145	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			44.00000	38	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,800.00000	1,873	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			75.00000	66	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,629.00000	1,699	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			103.00000	92	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,069.00000	2,145	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			44.00000	38	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,978.00000	2,053	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			53.00000	46	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,629.00000	1,699	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			103.00000	92	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,546.00000	1,614	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			120.00000	108	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,397.00000	2,475	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			22.00000	19	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,302.00000	2,380	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			27.00000	23	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,208.00000	2,285	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	29	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,757.00000	1,829	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			81.00000	72	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,302.00000	2,380	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			27.00000	23	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,208.00000	2,285	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			33.00000	29	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,757.00000	1,829	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			81.00000	72	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,671.00000	1,741	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			96.00000	85	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,587.00000	1,656	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			112.00000	100	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,350.00000	2,427	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	21	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,255.00000	2,332	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			30.00000	26	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,800.00000	1,873	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			75.00000	66	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,115.00000	2,191	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	35	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,505.00000	1,572	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			129.00000	116	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,425.00000	1,491	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			149.00000	134	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,347.00000	1,411	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			171.00000	155	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,425.00000	1,491	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			149.00000	134	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,197.00000	1,258	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			222.00000	202	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,058.00000	1,115	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			283.00000	258	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			992.00000	1,047	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			317.00000	290	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,587.00000	1,656	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			112.00000	100	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,271.00000	1,334	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			196.00000	177	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			928.00000	981	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			353.00000	325	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			868.00000	918	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			392.00000	362	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			809.00000	858	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			434.00000	402	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			928.00000	981	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			353.00000	325	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			868.00000	918	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			392.00000	362	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			765.00000	811	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			490.00000	455	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,234.00000	1,296	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			209.00000	189	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,162.00000	1,222	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			236.00000	215	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,092.00000	1,150	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			267.00000	243	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,025.00000	1,081	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			299.00000	274	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			898.00000	950	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			372.00000	343	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			838.00000	888	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			413.00000	381	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			743.00000	789	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			518.00000	482	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			590.00000	627	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			765.00000	721	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			558.00000	593	31.62	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 16/03/2009 Currency Future	10.65	Put			833.00000	787	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			427.00000	455	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,101.00000	1,049	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			395.00000	422	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,170.00000	1,116	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			643.00000	683	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			668.00000	626	30.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			513.00000	546	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			938.00000	890	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			477.00000	508	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,002.00000	952	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			513.00000	546	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			938.00000	890	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			380.00000	407	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,205.00000	1,150	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			352.00000	376	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,277.00000	1,220	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			352.00000	376	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,277.00000	1,220	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			300.00000	322	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,425.00000	1,365	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			255.00000	274	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,580.00000	1,517	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			234.00000	252	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,659.00000	1,596	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			215.00000	232	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,740.00000	1,675	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			198.00000	213	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,822.00000	1,757	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			427.00000	455	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,101.00000	1,049	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			395.00000	422	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,170.00000	1,116	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			366.00000	391	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,241.00000	1,185	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			338.00000	362	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,313.00000	1,256	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			288.00000	309	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,463.00000	1,403	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			265.00000	285	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,540.00000	1,479	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			244.00000	263	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,619.00000	1,556	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			225.00000	242	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,699.00000	1,635	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			234.00000	252	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,659.00000	1,596	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			765.00000	811	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			490.00000	455	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			477.00000	508	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,002.00000	952	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			411.00000	438	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,136.00000	1,082	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			662.00000	703	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			637.00000	596	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			495.00000	527	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			970.00000	921	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.63190		10.54480		29.06	0.00	0	2,554.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			873.00000	919	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			878.00000	837	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			787.00000	829	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,042.00000	997	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			855.00000	900	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			910.00000	868	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			820.00000	863	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			975.00000	931	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			756.00000	796	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,111.00000	1,064	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			911.00000	958	28.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			816.00000	776	28.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			972.00000	1,021	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			727.00000	689	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			992.00000	1,042	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			697.00000	660	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			698.00000	736	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,203.00000	1,154	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			662.00000	698	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,267.00000	1,216	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			771.00000	812	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,077.00000	1,030	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			787.00000	829	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,042.00000	997	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			873.00000	919	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			878.00000	837	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			736.00000	776	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,142.00000	1,094	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			892.00000	938	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			847.00000	806	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			931.00000	979	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			786.00000	747	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			931.00000	979	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			786.00000	747	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			593.00000	627	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,399.00000	1,345	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			502.00000	532	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,607.00000	1,550	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			488.00000	517	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,643.00000	1,585	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			448.00000	475	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,753.00000	1,693	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			644.00000	680	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,299.00000	1,248	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			771.00000	812	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,077.00000	1,030	30.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			837.00000	881	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			943.00000	899	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,137.00000	1,193	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			543.00000	511	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,417.00000	1,480	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			373.00000	348	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,288.00000	1,348	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			443.00000	416	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,167.00000	1,223	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	491	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,352.00000	1,413	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			407.00000	381	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,226.00000	1,284	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			481.00000	452	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,485.00000	1,549	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			340.00000	317	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,812.00000	1,883	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			218.00000	201	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,812.00000	1,883	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			218.00000	201	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,929.00000	2,002	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			185.00000	170	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,969.00000	2,043	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			175.00000	161	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,010.00000	2,084	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			165.00000	152	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,091.00000	2,166	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			147.00000	135	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,050.00000	2,125	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			155.00000	143	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,217.00000	2,293	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			122.00000	112	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,050.00000	2,125	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			155.00000	143	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,890.00000	1,962	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			195.00000	180	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,389.00000	2,468	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			94.00000	86	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,302.00000	2,380	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			107.00000	98	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,133.00000	2,208	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			138.00000	127	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,736.00000	1,806	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			242.00000	224	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,662.00000	1,730	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			267.00000	248	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,345.00000	2,424	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			101.00000	92	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,259.00000	2,337	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			114.00000	105	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,175.00000	2,251	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			130.00000	119	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,851.00000	1,922	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			206.00000	191	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,774.00000	1,844	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			229.00000	212	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,699.00000	1,768	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			254.00000	236	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,566.00000	2,646	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			71.00000	65	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,477.00000	2,556	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			82.00000	75	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,133.00000	2,208	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			138.00000	127	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,217.00000	2,293	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			122.00000	112	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,433.00000	2,512	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			88.00000	80	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,259.00000	2,337	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			114.00000	105	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,851.00000	1,922	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			206.00000	191	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,091.00000	2,166	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			147.00000	135	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,010.00000	2,084	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			165.00000	152	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,929.00000	2,002	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			185.00000	170	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,699.00000	1,768	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			254.00000	236	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,626.00000	1,693	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			281.00000	261	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,554.00000	1,620	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			310.00000	288	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,626.00000	1,693	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			281.00000	261	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,288.00000	1,348	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			443.00000	416	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,352.00000	1,413	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			407.00000	381	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,109.00000	1,163	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			564.00000	531	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,053.00000	1,106	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			608.00000	574	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,012.00000	1,064	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			668.00000	632	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,554.00000	1,620	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			310.00000	288	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,226.00000	1,284	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			481.00000	452	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,053.00000	1,106	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			608.00000	574	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,485.00000	1,549	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			340.00000	317	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,167.00000	1,223	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	491	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,384.00000	1,446	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			389.00000	364	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,320.00000	1,380	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			425.00000	398	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,257.00000	1,316	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			462.00000	434	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,196.00000	1,253	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			501.00000	471	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,081.00000	1,134	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			586.00000	553	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,032.00000	1,084	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			638.00000	603	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			951.00000	1,000	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			756.00000	718	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			803.00000	846	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,009.00000	964	29.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			662.00000	698	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,267.00000	1,216	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			627.00000	662	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,332.00000	1,280	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			972.00000	1,021	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			727.00000	689	28.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			855.00000	900	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			910.00000	868	29.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			717.00000	756	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,172.00000	1,124	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			680.00000	717	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,235.00000	1,185	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			756.00000	796	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,111.00000	1,064	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			680.00000	717	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,235.00000	1,185	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			610.00000	644	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,365.00000	1,313	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			577.00000	610	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,432.00000	1,378	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			546.00000	578	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,501.00000	1,446	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			516.00000	547	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,571.00000	1,515	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			561.00000	594	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,467.00000	1,412	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			531.00000	562	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,536.00000	1,480	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			474.00000	503	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,679.00000	1,621	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			422.00000	448	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,827.00000	1,767	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			398.00000	423	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,903.00000	1,841	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			375.00000	399	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,981.00000	1,917	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			354.00000	377	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,059.00000	1,995	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			461.00000	489	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,716.00000	1,657	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			435.00000	461	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,790.00000	1,730	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			410.00000	436	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,865.00000	1,804	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.10	Call			387.00000	411	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,942.00000	1,879	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			531.00000	562	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,536.00000	1,480	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			398.00000	423	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,903.00000	1,841	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,032.00000	1,084	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			638.00000	603	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			951.00000	1,000	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			756.00000	718	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			837.00000	881	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			943.00000	899	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,081.00000	1,134	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			586.00000	553	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,012.00000	1,064	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			668.00000	632	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			610.00000	644	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,365.00000	1,313	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			577.00000	610	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,432.00000	1,378	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			698.00000	736	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,203.00000	1,154	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			593.00000	627	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,399.00000	1,345	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.95910		10.87460		28.93	0.00	0	4,000.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,250.00000	1,295	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,275.00000	1,236	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,166.00000	1,209	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,441.00000	1,400	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,215.00000	1,260	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,341.00000	1,301	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,182.00000	1,226	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,407.00000	1,366	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,119.00000	1,161	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,545.00000	1,502	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,150.00000	1,193	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,475.00000	1,434	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,285.00000	1,332	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,211.00000	1,173	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			868.00000	901	31.76	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,293.00000	2,242	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,655.00000	1,712	26.41	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			680.00000	653	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,034.00000	1,073	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,759.00000	1,713	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,381.00000	1,430	28.22	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,056.00000	1,021	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,061.00000	1,101	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,687.00000	1,642	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			738.00000	767	33.12	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,864.00000	2,808	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,610.00000	1,665	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			735.00000	706	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,443.00000	1,494	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			968.00000	935	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			934.00000	969	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,059.00000	2,010	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			847.00000	880	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,373.00000	2,321	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			772.00000	802	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,698.00000	2,643	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			707.00000	734	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,032.00000	2,975	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,486.00000	1,538	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			911.00000	879	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,323.00000	1,370	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,148.00000	1,111	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			957.00000	994	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,983.00000	1,935	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			790.00000	821	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,616.00000	2,562	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			722.00000	750	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,948.00000	2,891	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,577.00000	2,650	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			203.00000	191	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,117.00000	2,184	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			343.00000	325	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,750.00000	1,810	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			576.00000	551	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			911.00000	946	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,136.00000	2,087	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			692.00000	719	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,117.00000	3,060	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,659.00000	2,732	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			184.00000	173	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,190.00000	2,258	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			316.00000	299	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,807.00000	1,868	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			532.00000	509	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,525.00000	1,579	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.20	Put			851.00000	820	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,285.00000	1,332	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,211.00000	1,173	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,090.00000	1,130	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,615.00000	1,571	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			808.00000	840	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,534.00000	2,481	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,341.00000	2,411	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	252	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,925.00000	1,989	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			451.00000	430	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,361.00000	1,410	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,087.00000	1,051	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			982.00000	1,019	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,907.00000	1,860	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			628.00000	653	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,353.00000	3,294	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,265.00000	2,334	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			291.00000	275	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,865.00000	1,927	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			491.00000	468	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,567.00000	1,621	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			792.00000	762	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			827.00000	859	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,453.00000	2,400	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			722.00000	750	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,948.00000	2,891	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			608.00000	632	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,433.00000	3,373	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,419.00000	2,490	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			244.00000	230	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,988.00000	2,052	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			413.00000	393	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,401.00000	1,451	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,027.00000	992	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,007.00000	1,045	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,833.00000	1,786	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			868.00000	901	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,293.00000	2,242	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			755.00000	784	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,780.00000	2,725	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			649.00000	674	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,274.00000	3,215	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,497.00000	2,569	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			223.00000	210	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,051.00000	2,117	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			377.00000	358	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,702.00000	1,760	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			627.00000	601	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			889.00000	923	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,214.00000	2,164	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			772.00000	802	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,698.00000	2,643	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			670.00000	696	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,195.00000	3,137	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,380.00000	2,450	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			255.00000	241	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,956.00000	2,020	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			432.00000	411	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,632.00000	1,688	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			707.00000	679	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			994.00000	1,032	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,870.00000	1,823	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			857.00000	890	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,333.00000	2,281	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			747.00000	776	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,822.00000	2,766	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			638.00000	664	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,314.00000	3,255	33.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.03040		15.03460		41.30	0.00	0	3,335.00
£ / R On 12/12/2008 Currency Future	15.05	Call			255.00000	217	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			270.00000	237	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			215.00000	178	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			331.00000	298	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			277.00000	240	41.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			242.00000	209	41.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			198.00000	161	43.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			363.00000	330	43.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			70.00000	46	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			736.00000	715	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			153.00000	117	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			468.00000	437	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			181.00000	145	43.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			397.00000	365	43.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			255.00000	217	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			270.00000	237	41.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			126.00000	93	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			541.00000	512	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			48.00000	29	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.85	Put			863.00000	848	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			55.00000	34	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			820.00000	803	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			112.00000	81	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			578.00000	551	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			300.00000	264	40.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			216.00000	184	40.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			79.00000	53	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			695.00000	673	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			42.00000	24	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			907.00000	894	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			28.00000	14	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,043.00000	1,034	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			24.00000	12	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,089.00000	1,082	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			55.00000	34	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			820.00000	803	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			79.00000	53	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			695.00000	673	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			21.00000	10	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,136.00000	1,130	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			7.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,472.00000	1,472	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			8.00000	3	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,423.00000	1,423	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,867.00000	1,870	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,066.00000	2,070	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,615.00000	2,620	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,215.00000	3,220	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,365.00000	3,370	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,115.00000	3,120	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,665.00000	2,670	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,665.00000	2,670	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,065.00000	3,070	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			4.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,619.00000	1,621	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.95	Call			37.00000	21	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			952.00000	940	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			18.00000	8	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,183.00000	1,178	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			24.00000	12	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,089.00000	1,082	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			234.00000	197	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			299.00000	266	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			140.00000	106	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			505.00000	475	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			326.00000	290	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			191.00000	160	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			382.00000	349	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			147.00000	118	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			413.00000	381	39.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			129.00000	101	39.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			516.00000	489	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			82.00000	59	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			721.00000	703	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			37.00000	22	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			636.00000	614	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			51.00000	34	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			555.00000	530	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			71.00000	49	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			480.00000	452	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			96.00000	71	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			353.00000	319	40.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			169.00000	138	40.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			446.00000	415	39.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			111.00000	85	39.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			234.00000	197	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			299.00000	266	42.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			166.00000	131	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			432.00000	400	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			100.00000	71	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			616.00000	590	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			678.00000	658	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			44.00000	27	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			595.00000	571	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			60.00000	41	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			516.00000	489	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			82.00000	59	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			89.00000	62	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			655.00000	631	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			382.00000	349	39.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Put			147.00000	118	39.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			166.00000	131	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			432.00000	400	44.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			555.00000	530	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			71.00000	49	38.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			480.00000	452	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			96.00000	71	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			215.00000	178	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			331.00000	298	42.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			326.00000	290	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			191.00000	160	40.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			140.00000	106	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			505.00000	475	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			32.00000	17	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			997.00000	987	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			89.00000	62	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			655.00000	631	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			42.00000	24	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			907.00000	894	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			13.00000	6	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,278.00000	1,275	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			42.00000	24	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			907.00000	894	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			18.00000	8	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,183.00000	1,178	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			9.00000	4	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,375.00000	1,373	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			9.00000	4	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,375.00000	1,373	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			5.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,570.00000	1,571	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			100.00000	71	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			616.00000	590	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			62.00000	39	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			777.00000	759	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			48.00000	29	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			863.00000	848	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			28.00000	14	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,043.00000	1,034	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			15.00000	7	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,231.00000	1,226	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			11.00000	5	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,327.00000	1,324	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			6.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,521.00000	1,522	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.75	Call			3.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,718.00000	1,720	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,817.00000	1,820	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,917.00000	1,920	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			2,016.00000	2,020	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,765.00000	2,770	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,865.00000	2,870	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,965.00000	2,970	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,165.00000	3,170	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,265.00000	3,270	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,465.00000	3,470	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,166.00000	2,170	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,266.00000	2,270	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,366.00000	2,370	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,466.00000	2,470	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,565.00000	2,570	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,366.00000	2,370	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,565.00000	2,570	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,865.00000	2,870	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,065.00000	3,070	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,715.00000	2,720	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,815.00000	2,820	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,915.00000	2,920	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.05	Put			3,015.00000	3,020	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,315.00000	3,320	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,415.00000	3,420	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,515.00000	3,520	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,165.00000	3,170	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,265.00000	3,270	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,365.00000	3,370	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,565.00000	3,570	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,665.00000	3,670	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,765.00000	3,770	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,815.00000	2,820	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,015.00000	3,020	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,315.00000	3,320	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,515.00000	3,520	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,615.00000	3,620	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,216.00000	2,220	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,316.00000	2,320	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,416.00000	2,420	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,516.00000	2,520	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			3.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,669.00000	1,671	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			2.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,768.00000	1,770	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			2.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,867.00000	1,870	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,966.00000	1,970	45.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.70	Call			3.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,669.00000	1,671	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			2.00000	1	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,768.00000	1,770	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			1.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,066.00000	2,070	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,166.00000	2,170	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,266.00000	2,270	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			6.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,521.00000	1,522	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			5.00000	2	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,570.00000	1,571	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			62.00000	39	45.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			777.00000	759	45.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.35500		15.35840		28.58	1,535,500.00	100	10,971.00
£ / R On 16/03/2009 Currency Future	15.35	Call			906.00000	900	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			898.00000	895	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			851.00000	844	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			992.00000	989	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			925.00000	919	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			867.00000	864	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			833.00000	827	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,025.00000	1,022	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			658.00000	652	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,350.00000	1,347	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			784.00000	777	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,125.00000	1,122	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			816.00000	810	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,058.00000	1,055	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			887.00000	881	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			929.00000	926	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			753.00000	746	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,194.00000	1,191	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			606.00000	600	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,448.00000	1,445	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			623.00000	617	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,415.00000	1,412	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			714.00000	708	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,256.00000	1,253	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			658.00000	652	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,350.00000	1,347	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			573.00000	568	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,515.00000	1,513	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.40	Call			542.00000	536	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,584.00000	1,581	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			542.00000	536	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,584.00000	1,581	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			695.00000	689	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,287.00000	1,284	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			512.00000	506	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,654.00000	1,651	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			417.00000	412	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,909.00000	1,907	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			443.00000	437	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,834.00000	1,832	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			337.00000	332	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,179.00000	2,177	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			279.00000	275	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,421.00000	2,420	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			195.00000	191	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,887.00000	2,886	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			129.00000	126	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,421.00000	3,421	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			116.00000	114	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,558.00000	3,559	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			144.00000	141	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,285.00000	3,286	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			208.00000	205	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,800.00000	2,800	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			149.00000	146	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,240.00000	3,241	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			393.00000	388	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,984.00000	1,983	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			641.00000	635	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,382.00000	1,380	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			483.00000	478	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,725.00000	1,723	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			677.00000	670	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,318.00000	1,315	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			887.00000	881	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			929.00000	926	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			966.00000	959	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			807.00000	804	28.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			869.00000	862	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			960.00000	957	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			816.00000	810	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,058.00000	1,055	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			987.00000	980	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Put			778.00000	775	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,028.00000	1,022	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			720.00000	717	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,049.00000	1,043	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			691.00000	688	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,279.00000	1,273	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			521.00000	518	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,219.00000	1,213	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			561.00000	558	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,161.00000	1,154	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			602.00000	599	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,104.00000	1,098	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			646.00000	643	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,008.00000	1,002	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			750.00000	747	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,161.00000	1,154	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			602.00000	599	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,104.00000	1,098	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			646.00000	643	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			925.00000	919	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			867.00000	864	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,249.00000	1,243	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			541.00000	538	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,190.00000	1,183	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			581.00000	578	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,132.00000	1,126	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			624.00000	621	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,076.00000	1,070	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			668.00000	665	27.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			945.00000	939	28.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			837.00000	834	28.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			753.00000	746	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,194.00000	1,191	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			714.00000	708	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,256.00000	1,253	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,028.00000	1,022	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			720.00000	717	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			987.00000	980	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			778.00000	775	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			906.00000	900	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			898.00000	895	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			833.00000	827	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,025.00000	1,022	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			800.00000	794	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,092.00000	1,089	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			768.00000	762	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,160.00000	1,157	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			733.00000	727	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,225.00000	1,222	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			800.00000	794	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,092.00000	1,089	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			606.00000	600	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,448.00000	1,445	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			573.00000	568	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,515.00000	1,513	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			456.00000	450	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,797.00000	1,795	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			677.00000	670	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,318.00000	1,315	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			641.00000	635	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,382.00000	1,380	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			483.00000	478	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,725.00000	1,723	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			430.00000	424	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,871.00000	1,869	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			590.00000	584	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,481.00000	1,479	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			558.00000	552	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,549.00000	1,547	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			527.00000	521	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,618.00000	1,616	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			497.00000	492	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,689.00000	1,687	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			469.00000	464	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,761.00000	1,759	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			714.00000	708	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,256.00000	1,253	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			370.00000	365	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,061.00000	2,060	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			348.00000	343	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,139.00000	2,138	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			327.00000	322	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,218.00000	2,217	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			307.00000	303	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,299.00000	2,298	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			182.00000	179	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,974.00000	2,974	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			170.00000	167	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,062.00000	3,062	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			159.00000	156	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Put			3,151.00000	3,151	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			139.00000	136	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,330.00000	3,331	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			129.00000	126	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,421.00000	3,421	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			120.00000	118	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,512.00000	3,513	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			112.00000	110	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,604.00000	3,605	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			271.00000	266	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,462.00000	2,461	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			254.00000	250	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,545.00000	2,545	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			238.00000	234	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,629.00000	2,629	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			223.00000	219	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,714.00000	2,714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			254.00000	250	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,545.00000	2,545	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			223.00000	219	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,714.00000	2,714	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			182.00000	179	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,974.00000	2,974	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			159.00000	156	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,151.00000	3,151	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			189.00000	185	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,930.00000	2,930	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			176.00000	173	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,018.00000	3,018	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			165.00000	161	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,106.00000	3,106	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			154.00000	151	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,195.00000	3,196	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			134.00000	131	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,375.00000	3,376	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			125.00000	122	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,466.00000	3,467	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			108.00000	106	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,650.00000	3,651	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			149.00000	146	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,240.00000	3,241	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			112.00000	110	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,604.00000	3,605	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			104.00000	102	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,696.00000	3,697	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Call			97.00000	95	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,789.00000	3,790	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			90.00000	88	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,882.00000	3,883	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			84.00000	82	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,976.00000	3,977	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			139.00000	136	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,330.00000	3,331	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			104.00000	102	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,696.00000	3,697	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			97.00000	95	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,789.00000	3,790	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			262.00000	258	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,504.00000	2,503	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			246.00000	242	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,587.00000	2,587	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			230.00000	226	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,672.00000	2,671	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			215.00000	212	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,757.00000	2,757	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			202.00000	198	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,843.00000	2,843	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			359.00000	354	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,100.00000	2,099	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			317.00000	312	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,258.00000	2,257	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			298.00000	293	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,339.00000	2,338	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			430.00000	424	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,871.00000	1,869	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			405.00000	400	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,946.00000	1,945	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			381.00000	376	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,023.00000	2,021	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			359.00000	354	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,100.00000	2,099	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			262.00000	258	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,504.00000	2,503	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			558.00000	552	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,549.00000	1,547	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			417.00000	412	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,909.00000	1,907	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			405.00000	400	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,946.00000	1,945	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			768.00000	762	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put		1,160.00000	1,157	29.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		733.00000	727	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,225.00000	1,222	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		497.00000	492	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,689.00000	1,687	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		1,008.00000	1,002	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		750.00000	747	27.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		733.00000	727	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,225.00000	1,222	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		623.00000	617	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,415.00000	1,412	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.62330	15.62540		27.17	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1,201.00000	1,196	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,225.00000	1,223	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		1,165.00000	1,160	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,289.00000	1,287	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,219.00000	1,215	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,194.00000	1,191	27.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		1,130.00000	1,126	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,355.00000	1,352	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		943.00000	939	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,668.00000	1,666	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		1,081.00000	1,076	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,455.00000	1,453	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		1,113.00000	1,109	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,388.00000	1,386	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		1,182.00000	1,178	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,257.00000	1,255	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		1,040.00000	1,036	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,515.00000	1,512	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		889.00000	885	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		1,763.00000	1,761	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		1,486.00000	1,481	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		860.00000	858	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1,000.00000	996	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,575.00000	1,573	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,219.00000	1,215	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,194.00000	1,191	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		925.00000	921	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,699.00000	1,697	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		854.00000	850	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,828.00000	1,826	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		820.00000	816	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,895.00000	1,893	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		804.00000	799	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Put			1,928.00000	1,926	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			907.00000	902	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,731.00000	1,729	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			981.00000	977	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,606.00000	1,603	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			787.00000	783	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,962.00000	1,960	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			681.00000	677	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,206.00000	2,204	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			710.00000	706	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,135.00000	2,133	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			587.00000	583	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,462.00000	2,460	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			515.00000	512	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,690.00000	2,688	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			394.00000	391	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,169.00000	3,168	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			298.00000	296	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,673.00000	3,672	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			278.00000	275	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,802.00000	3,802	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			328.00000	325	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,502.00000	3,501	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			403.00000	400	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,128.00000	3,127	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			422.00000	418	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,046.00000	3,045	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			335.00000	332	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,460.00000	3,459	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			653.00000	649	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,278.00000	2,276	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			962.00000	958	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,637.00000	1,634	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,277.00000	1,273	26.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,102.00000	1,099	26.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,147.00000	1,143	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,322.00000	1,319	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,318.00000	1,313	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,042.00000	1,040	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,358.00000	1,354	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			983.00000	981	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,379.00000	1,374	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			953.00000	951	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,598.00000	1,594	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			773.00000	771	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			1,541.00000	1,537	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			816.00000	814	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,432.00000	1,427	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			906.00000	904	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,339.00000	1,334	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,013.00000	1,011	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,297.00000	1,293	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,072.00000	1,070	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,257.00000	1,253	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,132.00000	1,130	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,598.00000	1,594	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			773.00000	771	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,541.00000	1,537	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			816.00000	814	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,339.00000	1,334	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,013.00000	1,011	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,297.00000	1,293	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,072.00000	1,070	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,458.00000	1,454	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			883.00000	881	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,405.00000	1,401	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			930.00000	927	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,238.00000	1,234	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,163.00000	1,160	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,147.00000	1,143	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,322.00000	1,319	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,113.00000	1,109	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,388.00000	1,386	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,570.00000	1,565	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			794.00000	792	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,513.00000	1,509	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			838.00000	836	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,458.00000	1,454	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			883.00000	881	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,405.00000	1,401	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			930.00000	927	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,238.00000	1,234	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,163.00000	1,160	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,201.00000	1,196	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,225.00000	1,223	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,000.00000	996	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,575.00000	1,573	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,113.00000	1,109	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,388.00000	1,386	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,040.00000	1,036	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Put			1,515.00000	1,512	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,097.00000	1,092	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,421.00000	1,419	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,060.00000	1,056	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,485.00000	1,482	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			925.00000	921	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,699.00000	1,697	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,081.00000	1,076	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,455.00000	1,453	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			962.00000	958	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,637.00000	1,634	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			854.00000	850	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,828.00000	1,826	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			787.00000	783	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,962.00000	1,960	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			820.00000	816	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,895.00000	1,893	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			756.00000	752	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,030.00000	2,028	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			725.00000	721	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,100.00000	2,098	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			756.00000	752	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,030.00000	2,028	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			695.00000	692	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,170.00000	2,168	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			871.00000	867	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,796.00000	1,794	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			837.00000	833	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,861.00000	1,859	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			771.00000	767	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,996.00000	1,994	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			740.00000	736	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,065.00000	2,063	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,020.00000	1,016	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,545.00000	1,542	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			943.00000	939	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,668.00000	1,666	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			771.00000	767	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,996.00000	1,994	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			626.00000	622	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,350.00000	2,349	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			600.00000	596	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,424.00000	2,423	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			574.00000	571	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,499.00000	2,497	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.65	Call			550.00000	546	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,575.00000	2,573	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			385.00000	382	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,210.00000	3,209	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			368.00000	365	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,292.00000	3,291	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			351.00000	348	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,376.00000	3,375	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			320.00000	317	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,545.00000	3,544	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			305.00000	303	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,630.00000	3,629	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			291.00000	289	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,716.00000	3,715	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			504.00000	501	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,729.00000	2,727	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			482.00000	479	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,807.00000	2,806	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			461.00000	458	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,886.00000	2,885	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			441.00000	438	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,966.00000	2,964	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			482.00000	479	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,807.00000	2,806	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			441.00000	438	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,966.00000	2,964	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			385.00000	382	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,210.00000	3,209	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			351.00000	348	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,376.00000	3,375	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			376.00000	373	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,251.00000	3,250	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			359.00000	356	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,334.00000	3,333	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			343.00000	340	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,418.00000	3,417	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			313.00000	310	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,587.00000	3,587	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			285.00000	282	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,759.00000	3,759	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			271.00000	269	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,846.00000	3,845	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			320.00000	317	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,545.00000	3,544	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			291.00000	289	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Put			3,716.00000	3,715	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			265.00000	262	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,890.00000	3,889	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			253.00000	250	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,977.00000	3,977	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			241.00000	238	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,065.00000	4,065	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			229.00000	227	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,154.00000	4,154	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			313.00000	310	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,587.00000	3,587	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			259.00000	256	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,933.00000	3,933	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			247.00000	244	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,021.00000	4,021	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			613.00000	609	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,387.00000	2,386	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			562.00000	559	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,537.00000	2,535	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			538.00000	535	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,613.00000	2,611	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			493.00000	490	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,768.00000	2,766	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			472.00000	468	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,846.00000	2,845	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			451.00000	448	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,926.00000	2,924	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			431.00000	428	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,006.00000	3,005	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			695.00000	692	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,170.00000	2,168	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			667.00000	663	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,241.00000	2,240	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			639.00000	635	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,314.00000	2,312	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			613.00000	609	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,387.00000	2,386	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			493.00000	490	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,768.00000	2,766	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			837.00000	833	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,861.00000	1,859	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			681.00000	677	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,206.00000	2,204	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			710.00000	706	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,135.00000	2,133	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.35	Call			626.00000	622	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,350.00000	2,349	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			574.00000	571	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,499.00000	2,497	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,020.00000	1,016	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,545.00000	1,542	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			907.00000	902	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,731.00000	1,729	28.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.13010		13.08680		32.54	13,130.10	1	34,890.00
€ / R On 12/12/2008 Currency Future	13.10	Call			171.00000	170	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			185.00000	140	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			136.00000	130	34.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			249.00000	200	34.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			260.00000	266	33.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			124.00000	85	33.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			229.00000	231	33.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			142.00000	101	33.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			109.00000	99	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			322.00000	269	35.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			406.00000	421	35.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			69.00000	41	35.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			367.00000	380	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			80.00000	50	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			330.00000	340	34.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			93.00000	60	34.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			153.00000	149	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			216.00000	169	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			97.00000	87	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			360.00000	307	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			122.00000	114	34.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			285.00000	234	34.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			199.00000	199	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			162.00000	119	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			294.00000	302	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			107.00000	72	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			199.00000	199	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			162.00000	119	32.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			487.00000	508	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			50.00000	28	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			446.00000	464	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			59.00000	34	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			70.00000	58	38.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			483.00000	428	38.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			38.00000	27	43.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Put			751.00000	697	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			18.00000	10	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,131.00000	1,080	49.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			10.00000	5	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,473.00000	1,425	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,589.00000	1,631	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			3.00000	1	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			20.00000	12	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,083.00000	1,032	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			51.00000	39	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			614.00000	559	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			21.00000	13	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,035.00000	983	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			709.00000	740	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			22.00000	10	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			530.00000	553	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			43.00000	23	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			850.00000	885	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			14.00000	5	40.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,242.00000	1,282	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			5.00000	2	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,193.00000	1,232	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			6.00000	2	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,292.00000	1,331	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			5.00000	1	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,193.00000	1,232	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			6.00000	2	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			996.00000	1,033	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			10.00000	3	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,045.00000	1,083	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			8.00000	3	44.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			947.00000	984	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			11.00000	4	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,391.00000	1,431	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			4.00000	1	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,341.00000	1,381	49.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			4.00000	1	49.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,440.00000	1,481	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			4.00000	1	51.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,540.00000	1,581	53.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			3.00000	1	53.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,788.00000	1,830	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			1.00000	0	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,689.00000	1,730	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			2.00000	0	54.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.60	Call			1,490.00000	1,531	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			3.00000	1	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,094.00000	1,133	44.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			8.00000	2	44.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,738.00000	1,780	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			2.00000	0	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,639.00000	1,681	54.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			2.00000	1	54.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,242.00000	1,282	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			5.00000	2	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,144.00000	1,182	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			7.00000	2	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			899.00000	935	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			12.00000	4	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			802.00000	836	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			15.00000	6	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			755.00000	788	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			18.00000	8	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			663.00000	692	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			26.00000	12	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,788.00000	1,830	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			1.00000	0	55.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,689.00000	1,730	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			2.00000	0	54.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,292.00000	1,331	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			5.00000	1	48.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			755.00000	788	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			18.00000	8	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			573.00000	598	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			36.00000	18	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			802.00000	836	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			15.00000	6	39.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			617.00000	645	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			31.00000	15	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,490.00000	1,531	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			3.00000	1	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			996.00000	1,033	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			10.00000	3	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			709.00000	740	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			22.00000	10	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			530.00000	553	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			43.00000	23	36.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			573.00000	598	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			36.00000	18	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			367.00000	380	35.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.80	Put			80.00000	50	35.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			87.00000	76	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			400.00000	346	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			46.00000	34	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			659.00000	604	42.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			31.00000	21	45.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			844.00000	791	45.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			26.00000	17	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			939.00000	886	46.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			15.00000	8	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,228.00000	1,178	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			13.00000	7	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,326.00000	1,277	52.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			11.00000	6	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,424.00000	1,375	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			78.00000	66	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			441.00000	386	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			63.00000	51	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			526.00000	471	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			42.00000	30	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			705.00000	650	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			34.00000	24	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			798.00000	744	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			28.00000	19	46.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			892.00000	839	46.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			24.00000	15	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			987.00000	935	47.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			56.00000	45	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			570.00000	514	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			38.00000	27	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			751.00000	697	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			21.00000	13	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,035.00000	983	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			17.00000	9	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,180.00000	1,129	50.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			14.00000	8	52.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,277.00000	1,227	52.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			12.00000	6	53.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,375.00000	1,326	53.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,738.00000	1,780	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			2.00000	0	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			3.00000	1	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,266.00000	2,221	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			1.00000	0	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,065.00000	3,020	75.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,863.00000	3,820	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,663.00000	4,620	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			3.00000	1	64.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,216.00000	2,171	64.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			1.00000	0	74.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,015.00000	2,970	74.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,813.00000	3,770	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,613.00000	4,570	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,087.00000	2,130	57.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	0	57.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			87.00000	76	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			400.00000	346	37.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			5.00000	2	60.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,918.00000	1,872	60.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			2.00000	1	70.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,715.00000	2,670	70.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,514.00000	3,470	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,313.00000	4,270	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,487.00000	2,530	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			10.00000	5	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,523.00000	1,474	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			3.00000	1	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,316.00000	2,271	65.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			1.00000	0	75.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,114.00000	3,070	75.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,913.00000	3,870	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,787.00000	2,830	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,987.00000	2,030	56.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			1.00000	0	56.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			15.00000	8	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,228.00000	1,178	51.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			4.00000	2	61.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,018.00000	1,972	61.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			2.00000	0	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,815.00000	2,770	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	77.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.70	Put			3,614.00000	3,570	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,237.00000	3,280	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,437.00000	2,480	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			0.00000	0	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			34.00000	24	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			798.00000	744	44.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			9.00000	4	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,572.00000	1,524	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			3.00000	1	66.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,366.00000	2,321	66.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			1.00000	0	76.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,164.00000	3,120	76.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,487.00000	3,530	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,687.00000	2,730	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	0	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,888.00000	1,930	55.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			1.00000	0	55.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			4.00000	1	63.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,117.00000	2,071	63.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			1.00000	0	73.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,915.00000	2,870	73.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,587.00000	3,630	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,787.00000	2,830	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	53.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			2.00000	0	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,815.00000	2,770	71.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,537.00000	3,580	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,737.00000	2,780	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	0	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,938.00000	1,980	56.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			1.00000	0	56.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			4.00000	1	62.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,067.00000	2,021	62.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			2.00000	0	72.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,865.00000	2,820	72.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,637.00000	3,680	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,837.00000	2,880	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,037.00000	2,080	56.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	0	56.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.05	Call			5.00000	2	61.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,968.00000	1,922	61.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			2.00000	0	71.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,765.00000	2,720	71.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,287.00000	3,330	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,487.00000	2,530	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	57.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			10.00000	5	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,523.00000	1,474	55.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,187.00000	3,230	47.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	47.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,387.00000	2,430	59.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	0	59.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			8.00000	4	57.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,622.00000	1,574	57.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			2.00000	1	66.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,416.00000	2,371	66.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,214.00000	3,170	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,087.00000	3,130	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,287.00000	2,330	58.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			0.00000	0	58.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			7.00000	3	58.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,720.00000	1,673	58.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			2.00000	1	67.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,515.00000	2,471	67.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,314.00000	3,270	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,387.00000	3,430	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,587.00000	2,630	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	0	56.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,037.00000	3,080	49.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	49.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,237.00000	2,280	58.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			0.00000	0	58.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			6.00000	3	59.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,770.00000	1,723	59.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			2.00000	1	68.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,565.00000	2,521	68.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,364.00000	3,320	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,937.00000	2,980	50.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	0	50.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,137.00000	2,180	57.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			0.00000	0	57.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			6.00000	2	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,869.00000	1,822	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			2.00000	1	69.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,665.00000	2,620	69.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,464.00000	3,420	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call			2,987.00000	3,030	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	0	50.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call			2,187.00000	2,230	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put			0.00000	0	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call			6.00000	2	59.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put			1,819.00000	1,772	59.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call			2.00000	1	69.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put			2,615.00000	2,570	69.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put			3,414.00000	3,370	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call			3,337.00000	3,380	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	0	47.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call			2,537.00000	2,580	56.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	0	56.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			947.00000	984	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			11.00000	4	42.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			10.00000	5	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,473.00000	1,425	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			3.00000	1	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,266.00000	2,221	64.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			1.00000	0	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,065.00000	3,020	75.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Call			3,137.00000	3,180	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	0	48.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Call			2,337.00000	2,380	58.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Put			0.00000	0	58.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Call			8.00000	3	57.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Put			1,671.00000	1,623	57.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Call			2.00000	1	67.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Put			2,466.00000	2,421	67.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Call			1.00000	0	77.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Put			3,264.00000	3,220	77.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.39420		13.35440		27.53	0.00	0	5,167.00
€ / R On 16/03/2009 Currency Future	13.35	Call			756.00000	774	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			752.00000	729	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			720.00000	737	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.45	Put			816.00000	793	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			794.00000	813	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			690.00000	668	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			775.00000	793	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			721.00000	699	27.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			670.00000	686	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			916.00000	892	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			877.00000	898	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			573.00000	553	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			856.00000	875	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			601.00000	581	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			670.00000	686	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			916.00000	892	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			655.00000	670	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			950.00000	925	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			687.00000	702	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			882.00000	858	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			738.00000	755	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			784.00000	761	27.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			814.00000	833	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			660.00000	639	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			703.00000	719	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			849.00000	825	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			946.00000	968	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			492.00000	474	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			923.00000	944	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			518.00000	500	25.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			611.00000	624	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,056.00000	1,030	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			522.00000	533	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,317.00000	1,289	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			440.00000	449	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,635.00000	1,605	31.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			382.00000	390	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,928.00000	1,896	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			459.00000	468	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,554.00000	1,524	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			545.00000	557	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,241.00000	1,213	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			558.00000	570	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,203.00000	1,176	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			468.00000	478	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,514.00000	1,484	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,370.00000	1,399	23.96	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			216.00000	205	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.70	Call			1,047.00000	1,071	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			393.00000	377	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			971.00000	993	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			466.00000	449	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,165.00000	1,191	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			311.00000	297	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,443.00000	1,473	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			189.00000	179	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,443.00000	1,473	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			189.00000	179	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,480.00000	1,511	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			176.00000	167	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,406.00000	1,436	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			202.00000	191	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,265.00000	1,292	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			261.00000	248	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,299.00000	1,327	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			245.00000	233	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,198.00000	1,224	24.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			294.00000	280	24.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,596.00000	1,628	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			142.00000	134	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,334.00000	1,363	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			230.00000	219	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,518.00000	1,549	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			164.00000	155	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,937.00000	1,971	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			82.00000	77	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,848.00000	1,882	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			94.00000	88	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,762.00000	1,795	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			107.00000	101	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,676.00000	1,709	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			122.00000	114	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,299.00000	1,327	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			245.00000	233	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,892.00000	1,927	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			88.00000	82	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,805.00000	1,838	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			100.00000	94	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,719.00000	1,751	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			114.00000	107	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,636.00000	1,668	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			131.00000	124	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,557.00000	1,588	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.95	Put			153.00000	144	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,480.00000	1,511	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			176.00000	167	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,676.00000	1,709	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			122.00000	114	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,231.00000	1,258	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			277.00000	264	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,406.00000	1,436	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			202.00000	191	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,134.00000	1,159	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			329.00000	315	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,075.00000	1,099	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			370.00000	355	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,134.00000	1,159	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			329.00000	315	24.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,075.00000	1,099	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			370.00000	355	24.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,021.00000	1,044	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			417.00000	400	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,102.00000	1,127	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			348.00000	333	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,805.00000	1,838	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			100.00000	94	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,636.00000	1,668	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			131.00000	124	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,265.00000	1,292	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			261.00000	248	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,102.00000	1,127	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			348.00000	333	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			995.00000	1,018	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			441.00000	424	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			597.00000	610	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,092.00000	1,066	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			533.00000	545	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,279.00000	1,251	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			900.00000	920	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			545.00000	526	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			995.00000	1,018	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			441.00000	424	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			640.00000	654	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			985.00000	960	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			489.00000	499	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,434.00000	1,405	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			687.00000	702	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			882.00000	858	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Call			522.00000	533	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,317.00000	1,289	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,981.00000	2,016	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			77.00000	72	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			368.00000	375	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,014.00000	1,981	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			289.00000	295	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,535.00000	2,500	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			231.00000	235	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,076.00000	3,040	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			178.00000	181	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,624.00000	3,587	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			971.00000	993	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			466.00000	449	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			422.00000	431	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,718.00000	1,687	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			332.00000	338	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,228.00000	2,194	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			263.00000	268	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,759.00000	2,724	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			211.00000	214	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,307.00000	3,270	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			279.00000	284	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,624.00000	2,589	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			207.00000	210	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,353.00000	3,316	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			133.00000	135	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,078.00000	4,041	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			82.00000	83	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,827.00000	4,789	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,071.00000	2,107	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			67.00000	62	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			625.00000	639	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,021.00000	995	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			319.00000	325	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,315.00000	2,281	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			235.00000	239	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,031.00000	2,995	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			163.00000	166	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,759.00000	3,722	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			101.00000	103	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,497.00000	4,458	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,443.00000	2,480	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			39.00000	36	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			375.00000	382	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.95	Put			1,971.00000	1,938	33.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			273.00000	278	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,669.00000	2,634	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			204.00000	207	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,399.00000	3,363	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			129.00000	131	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,125.00000	4,087	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,787.00000	2,824	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	30	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,026.00000	2,061	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			72.00000	67	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			431.00000	440	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,676.00000	1,646	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			313.00000	319	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,358.00000	2,324	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			159.00000	161	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,804.00000	3,767	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,229.00000	3,267	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			24.00000	23	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,470.00000	3,509	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			16.00000	14	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,689.00000	2,726	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			34.00000	32	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			583.00000	596	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,129.00000	1,102	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			414.00000	422	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,759.00000	1,728	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			301.00000	306	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,446.00000	2,412	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			223.00000	226	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,168.00000	3,132	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,567.00000	3,606	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			13.00000	12	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,787.00000	2,824	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	30	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			431.00000	440	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,676.00000	1,646	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,519.00000	3,557	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			14.00000	13	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,738.00000	2,775	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			33.00000	31	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			597.00000	610	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,092.00000	1,066	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			307.00000	312	34.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,402.00000	2,368	34.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.25	Call			227.00000	230	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,122.00000	3,086	37.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,665.00000	3,704	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			11.00000	10	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,885.00000	2,923	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			31.00000	29	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,117.00000	2,152	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			62.00000	58	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			449.00000	458	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,595.00000	1,564	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			325.00000	332	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,271.00000	2,237	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			239.00000	243	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,985.00000	2,949	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,277.00000	3,315	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	21	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,492.00000	2,529	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			38.00000	35	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			533.00000	545	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,279.00000	1,251	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,181.00000	3,219	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			26.00000	25	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,394.00000	2,431	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			40.00000	37	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			511.00000	522	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,356.00000	1,327	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			268.00000	273	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,714.00000	2,679	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			200.00000	203	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,446.00000	3,409	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,082.00000	3,120	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			28.00000	26	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,301.00000	2,337	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			47.00000	43	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			489.00000	499	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,434.00000	1,405	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			353.00000	360	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,099.00000	2,066	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			258.00000	263	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,804.00000	2,769	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			189.00000	192	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,535.00000	3,498	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,373.00000	3,412	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			19.00000	17	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,590.00000	2,628	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.80	Put			36.00000	33	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,231.00000	1,258	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			277.00000	264	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			398.00000	406	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,843.00000	1,811	32.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			215.00000	218	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,260.00000	3,224	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,033.00000	3,071	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			29.00000	26	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,255.00000	2,291	24.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			50.00000	47	24.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			478.00000	489	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,474.00000	1,444	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			346.00000	352	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,141.00000	2,108	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			253.00000	258	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,849.00000	2,814	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			184.00000	186	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,579.00000	3,542	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,934.00000	2,972	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			30.00000	28	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,162.00000	2,198	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			58.00000	54	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			244.00000	248	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,940.00000	2,904	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			173.00000	176	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,669.00000	3,632	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,984.00000	3,021	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			29.00000	27	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,208.00000	2,244	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			54.00000	50	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			339.00000	345	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,184.00000	2,151	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			249.00000	253	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,894.00000	2,859	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,277.00000	3,315	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			22.00000	21	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,325.00000	3,363	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			21.00000	19	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,541.00000	2,578	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			37.00000	34	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			390.00000	398	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,885.00000	1,853	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			284.00000	289	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,580.00000	2,545	35.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.25	Call			3,132.00000	3,169	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			27.00000	25	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,348.00000	2,384	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	40	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			499.00000	510	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,395.00000	1,366	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			360.00000	367	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,056.00000	2,023	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			263.00000	268	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,759.00000	2,724	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			195.00000	197	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,490.00000	3,453	38.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.60480		13.56950		26.96	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,044.00000	1,061	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,025.00000	1,006	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,008.00000	1,024	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,089.00000	1,069	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,082.00000	1,099	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			963.00000	944	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,044.00000	1,061	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,025.00000	1,006	26.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			941.00000	956	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,222.00000	1,201	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,063.00000	1,080	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			993.00000	975	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,142.00000	1,160	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			873.00000	855	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,142.00000	1,160	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			873.00000	855	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,122.00000	1,139	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			902.00000	884	26.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			991.00000	1,006	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,121.00000	1,102	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			910.00000	924	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,291.00000	1,269	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,102.00000	1,119	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			932.00000	914	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			957.00000	972	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,188.00000	1,168	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,026.00000	1,042	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,057.00000	1,037	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,102.00000	1,119	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			932.00000	914	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,207.00000	1,225	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			787.00000	771	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.25	Call			1,161.00000	1,179	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			842.00000	824	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,026.00000	1,042	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,057.00000	1,037	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			856.00000	869	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,386.00000	1,365	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			712.00000	724	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,643.00000	1,619	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			589.00000	599	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,919.00000	1,894	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			508.00000	517	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,139.00000	2,112	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			648.00000	659	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,779.00000	1,754	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			781.00000	794	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,512.00000	1,489	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			818.00000	831	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,448.00000	1,426	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			664.00000	675	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,744.00000	1,720	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,345.00000	1,365	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			675.00000	660	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,233.00000	1,253	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			764.00000	748	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,432.00000	1,453	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			613.00000	599	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,717.00000	1,741	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			448.00000	436	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,684.00000	1,708	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			465.00000	453	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,751.00000	1,775	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			432.00000	420	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,684.00000	1,708	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			465.00000	453	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,555.00000	1,577	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			535.00000	522	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,587.00000	1,609	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			517.00000	504	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,493.00000	1,514	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			573.00000	560	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,890.00000	1,915	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			370.00000	360	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,619.00000	1,642	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			499.00000	487	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,785.00000	1,809	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.20	Put			416.00000	405	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,854.00000	1,879	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			385.00000	375	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,820.00000	1,844	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			400.00000	389	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,147.00000	2,174	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			278.00000	269	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,072.00000	2,098	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			302.00000	293	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,998.00000	2,024	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			328.00000	319	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,925.00000	1,951	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			356.00000	346	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,651.00000	1,674	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			482.00000	470	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,109.00000	2,136	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			290.00000	281	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,035.00000	2,061	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			315.00000	306	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,961.00000	1,987	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			342.00000	332	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,555.00000	1,577	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			535.00000	522	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,854.00000	1,879	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			385.00000	375	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,546	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			554.00000	541	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,462.00000	1,484	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			593.00000	579	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,890.00000	1,915	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			370.00000	360	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,820.00000	1,844	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			400.00000	389	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,373.00000	1,394	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			654.00000	639	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,185.00000	2,213	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			266.00000	258	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,035.00000	2,061	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			315.00000	306	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,493.00000	1,514	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			573.00000	560	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,316.00000	1,336	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			697.00000	681	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,261.00000	1,280	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			741.00000	725	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Call			1,373.00000	1,394	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			654.00000	639	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,546	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			554.00000	541	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,403.00000	1,423	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			633.00000	619	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,717.00000	1,741	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			448.00000	436	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,651.00000	1,674	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			482.00000	470	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,403.00000	1,423	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			633.00000	619	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,345.00000	1,365	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			675.00000	660	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,288.00000	1,308	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			719.00000	703	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,261.00000	1,280	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			741.00000	725	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			974.00000	989	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,154.00000	1,134	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,180.00000	1,199	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			811.00000	794	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			925.00000	940	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,256.00000	1,235	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			800.00000	812	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,480.00000	1,458	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			764.00000	776	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,544.00000	1,521	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			729.00000	741	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,610.00000	1,586	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			696.00000	707	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,676.00000	1,652	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			633.00000	643	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,813.00000	1,789	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			603.00000	613	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,884.00000	1,859	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			575.00000	584	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,955.00000	1,930	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			547.00000	557	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,028.00000	2,002	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			895.00000	909	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,325.00000	1,304	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	758	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,577.00000	1,554	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			680.00000	691	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.60	Put			1,710.00000	1,686	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			781.00000	794	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,512.00000	1,489	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			746.00000	758	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,577.00000	1,554	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			680.00000	691	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,710.00000	1,686	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			618.00000	628	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,848.00000	1,823	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			561.00000	570	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,991.00000	1,966	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			534.00000	543	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,065.00000	2,038	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			484.00000	492	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,214.00000	2,187	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			460.00000	468	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,291.00000	2,263	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			437.00000	445	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,368.00000	2,340	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			416.00000	423	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,446.00000	2,418	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			618.00000	628	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,848.00000	1,823	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			589.00000	599	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,919.00000	1,894	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			484.00000	492	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,214.00000	2,187	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			856.00000	869	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,386.00000	1,365	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			957.00000	972	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,188.00000	1,168	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			875.00000	889	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,356.00000	1,334	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,233.00000	1,253	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			764.00000	748	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			925.00000	940	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,256.00000	1,235	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			875.00000	889	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,356.00000	1,334	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			837.00000	850	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,417.00000	1,395	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,008.00000	1,024	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,089.00000	1,069	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			837.00000	850	27.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,417.00000	1,395	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Call			1,207.00000	1,225	25.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			787.00000	771	25.87	0.00	0	0.00
ALBI On 05/02/2009 Index Future			292.92300		291.81800		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			300.62000		299.48000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			306.98900		305.86700		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			122.78100		122.52400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.00700		125.74100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.99200		128.71800		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			294.64800		293.60000		0.00	2,946,480.00	1	513.00
GOVI On 07/05/2009 jGovi			302.39000		301.30900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.55500		308.44400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.13400		339.13400		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			349.02800		349.02800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.33800		9.35200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.91900		8.95300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.33100		8.35300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.08700		9.12000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.88500		8.92100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.97300		9.00500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.88300		8.91200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.58300		11.77500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.25200		10.26700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.69200		8.71100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.77400		7.80600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.48100		7.54400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.30900		8.33300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.04900		8.09100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN02 On 06/08/2009 jNote			8.01000		8.06900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.51900		8.55400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.42400		8.46000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.42400		8.46200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.55900		8.59300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.48300		8.51800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.45900		8.49400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.79200		11.79800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.76800		11.79100		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.65600		11.69200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.57200		11.59000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.31600		11.32600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.99400		10.99300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.99500		10.98800		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			358.80300		282.04300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.37900		289.44800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.82400		296.30200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.50800		7.55800		3.00	0.00	0	4,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,615.00000	3,690	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2.00000	1	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.97200		7.03400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,218.00000	3,279	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			413.00000	393	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.45500		6.53500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,152.00000	4,212	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			854.00000	830	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,335.00000	4,397	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			787.00000	765	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.91500		7.98600		11.95	0.00	0	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,407.00000	3,647	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,855.00000	1,673	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,362.00000	5,671	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			938.00000	825	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,352.00000	11,753	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			112.00000	92	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,642.00000	8,001	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			430.00000	369	12.40	0.00	0	850.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.50	Call			8,855.00000	9,233	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			281.00000	237	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.79400		7.86900		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,908.00000	8,225	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,597.00000	1,481	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.72600		7.80500		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,903.00000	8,317	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			160.00000	132	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.86900		7.94300		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,361.00000	14,188	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			7.77600		7.85900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			11,832.00000	12,762	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2.00000	1	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.73100		7.82000		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,183.00000	13,175	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			10.00000	5	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.57700		11.28200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			824.00000	809	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			851.00000	852	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.62200		11.40700		0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			78.00000	60	0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			199.00000	244	0.51	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.93300		8.00300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,668.00000	5,998	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2.00000	1	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.76100		7.83600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,279.00000	6,614	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			40.00000	31	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.67200		7.75200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,500.00000	6,834	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			112.00000	91	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.98500		8.05500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,034.00000	7,466	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.86000		7.93400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,271.00000	6,713	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			31.00000	21	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.79700		7.87400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,877.00000	8,328	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/08/2009 Bond Future	9.25	Put			46.00000	34	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.00500		8.06500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			7,539.00000	7,942	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			7.89400		7.95600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,659.00000	7,065	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			23.00000	16	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.84100		7.90600		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,357.00000	8,778	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			25.00000	19	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.93500		8.00500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			4,785.00000	5,061	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4.00000	2	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.74500		7.82000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,514.00000	4,779	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			120.00000	97	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.64300		7.72300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,570.00000	5,840	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			153.00000	129	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.02000		8.09000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,555.00000	8,039	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.92100		7.99400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,589.00000	7,085	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			15.00000	9	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.87500		7.95000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,317.00000	8,821	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			16.00000	11	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.02900		8.10800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,413.00000	4,973	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			4.00000	2	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.92900		8.02000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,028.00000	5,655	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			46.00000	25	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.88200		7.98300		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,370.00000	9,078	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			13.00000	7	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.51400		7.58400		0.00	0.00	0	5,545.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/02/2009 Bond Future	9.00	Call			12,498.00000	13,206	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			7.44200		7.51300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,196.00000	13,921	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			7.40300		7.47600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,577.00000	12,326	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			290.87300		289.83200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.51500		297.44200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			305.58800		304.48400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.66410		6.70650		34.66	0.00	0	5,363.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			100.00000	67	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			94.00000	103	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			153.00000	114	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			47.00000	50	32.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			188.00000	147	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			32.00000	33	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			227.00000	184	31.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			20.00000	20	31.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			317.00000	273	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			11.00000	9	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			188.00000	147	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			32.00000	33	32.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			81.00000	51	35.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			124.00000	137	35.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			125.00000	88	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			68.00000	74	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			52.00000	29	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			195.00000	215	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			41.00000	22	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			235.00000	257	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			65.00000	39	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			159.00000	175	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			125.00000	88	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			68.00000	74	33.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			1.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			794.00000	836	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			894.00000	936	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			3.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			646.00000	687	43.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.20	Call			8.00000	3	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			502.00000	539	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			20.00000	8	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			363.00000	394	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			32.00000	15	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			275.00000	301	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			365.00000	321	36.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			9.00000	7	36.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			461.00000	417	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			5.00000	3	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			558.00000	515	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			2.00000	1	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			271.00000	228	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			15.00000	14	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			509.00000	466	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			3.00000	2	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			271.00000	228	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			15.00000	14	32.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			65.00000	39	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			159.00000	175	37.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			414.00000	370	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			7.00000	6	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			41.00000	22	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			235.00000	257	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			24.00000	11	40.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			318.00000	347	40.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			20.00000	8	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			363.00000	394	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			12.00000	4	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			455.00000	490	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			6.00000	2	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			549.00000	588	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			32.00000	15	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			275.00000	301	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			12.00000	4	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			455.00000	490	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			317.00000	273	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			11.00000	9	34.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			16.00000	6	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			410.00000	442	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			607.00000	565	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			1.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			707.00000	664	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			414.00000	370	39.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.30	Put			7.00000	6	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			907.00000	864	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			807.00000	764	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			957.00000	914	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			857.00000	814	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			757.00000	714	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			657.00000	614	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			1.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			558.00000	515	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			2.00000	1	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			657.00000	614	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			1.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			757.00000	714	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			1.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			745.00000	786	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			844.00000	886	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			1.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			745.00000	786	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			844.00000	886	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			944.00000	986	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,044.00000	1,086	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			8.00000	3	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			502.00000	539	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			4.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			597.00000	637	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			2.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			695.00000	736	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			994.00000	1,036	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,094.00000	1,136	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,194.00000	1,236	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,294.00000	1,336	43.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.40	Call			2.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			695.00000	736	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			994.00000	1,036	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,194.00000	1,236	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			4.00000	1	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			597.00000	637	43.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			509.00000	466	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			3.00000	2	39.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			100.00000	67	34.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			94.00000	103	34.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.77410		6.81570		28.20	0.00	0	2,436.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			404.00000	380	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			389.00000	406	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			445.00000	420	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			330.00000	346	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			445.00000	420	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			330.00000	346	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			424.00000	400	27.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			359.00000	375	27.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			386.00000	363	28.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			420.00000	438	28.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			466.00000	440	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			300.00000	315	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			488.00000	461	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			272.00000	287	26.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			537.00000	508	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			222.00000	234	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			368.00000	346	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			452.00000	472	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			404.00000	380	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			389.00000	406	28.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			352.00000	330	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			486.00000	506	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			336.00000	315	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			520.00000	541	29.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			352.00000	330	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			486.00000	506	29.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			368.00000	346	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			452.00000	472	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			321.00000	301	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			556.00000	577	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			160.00000	147	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			994.00000	1,023	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Call			131.00000	120	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,115.00000	1,146	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			194.00000	180	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			879.00000	906	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			250.00000	233	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			734.00000	759	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			294.00000	275	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			629.00000	651	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			307.00000	288	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			592.00000	614	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			565.00000	535	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			200.00000	211	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			628.00000	596	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			162.00000	172	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			698.00000	665	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			132.00000	141	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			512.00000	484	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			246.00000	260	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			662.00000	630	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			147.00000	156	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			512.00000	484	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			246.00000	260	26.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			594.00000	564	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			179.00000	189	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			565.00000	535	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			200.00000	211	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			321.00000	301	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			556.00000	577	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			735.00000	701	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			119.00000	127	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			594.00000	564	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			179.00000	189	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			294.00000	275	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			629.00000	651	30.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			282.00000	264	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			666.00000	689	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			250.00000	233	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			734.00000	759	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			221.00000	205	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	831	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			265.00000	248	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			700.00000	724	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			235.00000	219	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			769.00000	795	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			466.00000	440	27.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Put			300.00000	315	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			811.00000	776	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			95.00000	102	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			735.00000	701	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			119.00000	127	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			974.00000	937	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			58.00000	62	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			891.00000	854	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			75.00000	80	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			932.00000	895	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			66.00000	71	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			850.00000	815	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			85.00000	91	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			772.00000	738	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			106.00000	114	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			772.00000	738	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			106.00000	114	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			282.00000	264	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			666.00000	689	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			221.00000	205	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			805.00000	831	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			207.00000	192	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			842.00000	868	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			182.00000	169	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			917.00000	945	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			171.00000	158	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			955.00000	984	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			150.00000	138	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,034.00000	1,064	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			114.00000	104	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,198.00000	1,230	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			114.00000	104	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,198.00000	1,230	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			99.00000	90	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,283.00000	1,316	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			86.00000	78	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,370.00000	1,404	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			74.00000	67	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,458.00000	1,493	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			140.00000	129	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,074.00000	1,105	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			122.00000	112	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,156.00000	1,188	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			106.00000	97	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,240.00000	1,273	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.05	Call			92.00000	84	30.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,326.00000	1,360	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.86590		6.90940		26.55	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			526.00000	501	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	535	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			565.00000	539	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			455.00000	473	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			565.00000	539	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			455.00000	473	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			545.00000	520	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			486.00000	504	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			508.00000	484	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			549.00000	568	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			584.00000	558	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			425.00000	442	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			605.00000	577	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			395.00000	412	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			647.00000	618	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			338.00000	353	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			545.00000	520	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			486.00000	504	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			474.00000	452	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			615.00000	636	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			508.00000	484	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			549.00000	568	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			526.00000	501	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	535	26.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			459.00000	436	27.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			649.00000	671	27.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			444.00000	422	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			684.00000	706	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			474.00000	452	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			615.00000	636	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			491.00000	467	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			581.00000	601	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			444.00000	422	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			684.00000	706	27.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			254.00000	240	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,145.00000	1,174	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			231.00000	217	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,221.00000	1,251	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			307.00000	290	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			998.00000	1,024	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			368.00000	349	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			859.00000	884	28.58	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	7.25	Call			416.00000	395	28.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			756.00000	779	28.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			429.00000	408	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			720.00000	742	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			671.00000	641	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			311.00000	325	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			726.00000	695	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			267.00000	279	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			758.00000	726	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			248.00000	260	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			625.00000	597	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			366.00000	382	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			758.00000	726	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			248.00000	260	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			625.00000	597	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			366.00000	382	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			695.00000	665	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			286.00000	299	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			823.00000	790	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			214.00000	225	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			605.00000	577	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			395.00000	412	25.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			429.00000	408	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			720.00000	742	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			403.00000	383	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			793.00000	817	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			368.00000	349	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			859.00000	884	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			337.00000	319	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			927.00000	953	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			385.00000	366	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			826.00000	850	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			352.00000	334	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			893.00000	918	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			892.00000	858	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			183.00000	192	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,039.00000	1,003	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			130.00000	137	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			964.00000	929	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			155.00000	163	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			892.00000	858	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			183.00000	192	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			823.00000	790	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			214.00000	225	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,001.00000	966	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.05	Put			142.00000	150	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			928.00000	893	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			168.00000	177	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			857.00000	824	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			198.00000	208	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			790.00000	758	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			231.00000	242	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			928.00000	893	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			168.00000	177	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			321.00000	304	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			962.00000	988	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			293.00000	277	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,034.00000	1,061	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			403.00000	383	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			793.00000	817	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			280.00000	264	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,070.00000	1,098	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			280.00000	264	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,070.00000	1,098	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			254.00000	240	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,145.00000	1,174	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			231.00000	217	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,221.00000	1,251	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			209.00000	197	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,300.00000	1,331	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			190.00000	178	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,380.00000	1,412	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			172.00000	161	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,462.00000	1,495	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			155.00000	145	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,546.00000	1,579	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			172.00000	161	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,462.00000	1,495	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			321.00000	304	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			962.00000	988	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			726.00000	695	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			267.00000	279	24.24	0.00	0	0.00

Total for Derivatives:								127,285,600.90	11,982	416,354.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								127,285,600.90	11,982	416,354.00
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