

Daily MTM Report

Daily summary for 11/12/2008

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			18.55000		18.54200			0.00	0	0.00
R153 On 31/08/2010 Bond			7.95000		7.78000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.84000		7.88000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.72000		7.80000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.28100		11.55700			0.00	0	0.00
R201 On 21/12/2014 Bond			7.88000		7.91500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.89000		7.94000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.89500		7.95000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.90500		7.94500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.90500		7.96500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.90400		7.96900			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				7.33000	7.42000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.04640		10.20090		29.89	16,908,091.20	1,683	110,250.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			107.00000	27	38.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			106.00000	181	38.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			89.00000	21	41.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			138.00000	224	41.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			137.00000	36	36.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			86.00000	140	36.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			50.00000	10	48.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			250.00000	364	48.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			73.00000	16	43.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			172.00000	270	43.51	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			42.00000	8	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			291.00000	412	50.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			246.00000	88	29.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			45.00000	42	29.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			330.00000	167	33.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			29.00000	20	33.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			374.00000	210	35.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			23.00000	14	35.87	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			25.00000	4	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			424.00000	558	57.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			21.00000	4	59.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			470.00000	607	59.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			35.00000	7	52.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			334.00000	460	52.58	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			609.00000	449	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			8.00000	3	45.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			171.00000	49	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			70.00000	102	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			61.00000	13	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			210.00000	316	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			171.00000	49	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			70.00000	102	34.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			287.00000	126	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			36.00000	29	31.88	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	9.80	Call			420.00000	256	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			19.00000	10	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			287.00000	126	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			36.00000	29	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			12.00000	2	67.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			661.00000	806	67.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			6.00000	1	77.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			905.00000	1,055	77.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			4.00000	1	81.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,003.00000	1,154	81.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			3.00000	1	85.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,102.00000	1,254	85.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			2.00000	0	92.66	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			16.00000	3	63.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			565.00000	706	63.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,301.00000	1,454	92.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			61.00000	13	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			210.00000	316	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,501.00000	2,346	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			14.00000	2	65.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			613.00000	756	65.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			657.00000	498	47.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			6.00000	2	47.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,101.00000	946	56.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	0	56.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			804.00000	647	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			3.00000	1	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			903.00000	747	57.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			2.00000	1	57.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			706.00000	548	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			5.00000	1	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,002.00000	847	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			1.00000	0	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			804.00000	647	53.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			3.00000	1	53.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,201.00000	1,046	54.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			0.00000	0	54.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,151.00000	996	55.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			0.00000	0	55.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,601.00000	1,446	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,351.00000	1,196	51.65	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	0	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,751.00000	1,596	44.51	0.00	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	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,801.00000	1,646	44.51	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,851.00000	1,696	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,951.00000	1,796	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,901.00000	1,746	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,101.00000	1,946	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,201.00000	2,046	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,701.00000	1,546	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,301.00000	2,146	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,101.00000	1,946	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,001.00000	1,846	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,501.00000	1,346	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	0	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,001.00000	1,846	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,601.00000	1,446	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,401.00000	1,246	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	0	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,401.00000	2,246	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,301.00000	2,146	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,901.00000	1,746	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,351.00000	2,196	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,251.00000	2,096	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,151.00000	1,996	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,051.00000	1,896	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,651.00000	1,496	45.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			0.00000	0	45.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,551.00000	1,396	47.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			0.00000	0	47.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,301.00000	1,146	52.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			0.00000	0	52.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,501.00000	1,346	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	0	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,401.00000	1,246	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	0	50.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,451.00000	1,296	49.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			0.00000	0	49.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,351.00000	1,196	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	0	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,251.00000	1,096	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			0.00000	0	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,052.00000	896	57.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			1.00000	0	57.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			952.00000	797	59.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			1.00000	0	59.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			853.00000	697	55.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			2.00000	1	55.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			755.00000	598	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			4.00000	1	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,101.00000	946	56.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	0	56.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,002.00000	847	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			1.00000	0	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			420.00000	256	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			19.00000	10	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,801.00000	1,646	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			513.00000	351	41.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			12.00000	5	41.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			513.00000	351	41.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			12.00000	5	41.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			903.00000	747	57.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			2.00000	1	57.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			466.00000	303	39.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			15.00000	7	39.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			8.00000	1	73.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			807.00000	955	73.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			1.00000	0	94.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,800.00000	1,954	94.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			0.00000	0	98.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,300.00000	2,454	98.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			4.00000	1	83.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,053.00000	1,204	83.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			1.00000	0	93.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,550.00000	1,704	93.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			1.00000	0	95.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,050.00000	2,204	95.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			853.00000	697	55.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			2.00000	1	55.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			3.00000	1	86.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,152.00000	1,304	86.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			1.00000	0	94.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,650.00000	1,804	94.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			1.00000	0	96.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,150.00000	2,304	96.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			0.00000	0	100.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,549.00000	2,704	100.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			30.00000	5	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			379.00000	509	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			1.00000	0	95.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,850.00000	2,004	95.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			0.00000	0	101.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,599.00000	2,754	101.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,349.00000	3,504	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,099.00000	4,254	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,251.00000	1,096	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			0.00000	0	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			1.00000	0	94.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,750.00000	1,904	94.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			0.00000	0	100.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,499.00000	2,654	100.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,249.00000	3,404	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,999.00000	4,154	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			0.00000	0	99.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,399.00000	2,554	99.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,149.00000	3,304	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,899.00000	4,054	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			2.00000	0	93.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,401.00000	1,554	93.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,899.00000	3,054	103.51	0.00	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	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,649.00000	3,804	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,101.00000	2,946	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,251.00000	3,096	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			18.00000	3	61.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			517.00000	657	61.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			2.00000	0	90.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,251.00000	1,404	90.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			1.00000	0	95.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,000.00000	2,154	95.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			0.00000	0	103.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,749.00000	2,904	103.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,401.00000	3,246	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,651.00000	2,496	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,201.00000	3,046	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,451.00000	2,296	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,799.00000	2,954	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,001.00000	2,846	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,251.00000	2,096	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			755.00000	598	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			4.00000	1	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			107.00000	27	38.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			106.00000	181	38.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			9.00000	1	71.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			758.00000	905	71.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			1.00000	0	93.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,500.00000	1,654	93.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			1.00000	0	97.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,250.00000	2,404	97.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,999.00000	3,154	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,901.00000	2,746	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			7.00000	1	75.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			856.00000	1,005	75.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			1.00000	0	93.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,600.00000	1,754	93.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			0.00000	0	98.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,349.00000	2,504	98.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,099.00000	3,254	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,701.00000	2,546	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,299.00000	3,454	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,601.00000	2,446	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			1.00000	0	95.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,900.00000	2,054	95.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			0.00000	0	101.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,649.00000	2,804	101.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,399.00000	3,554	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,801.00000	2,646	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			561.00000	400	43.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			10.00000	4	43.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			5.00000	1	79.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			954.00000	1,104	79.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			1.00000	0	94.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,700.00000	1,854	94.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			0.00000	0	99.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,449.00000	2,604	99.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,199.00000	3,354	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,551.00000	2,396	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			3.00000	0	88.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,202.00000	1,354	88.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			1.00000	0	95.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,950.00000	2,104	95.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			0.00000	0	102.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,699.00000	2,854	102.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			0.00000	0	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,449.00000	3,604	103.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,301.00000	3,146	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,901.00000	2,746	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,751.00000	2,596	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	44.51	0.00	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			10.28500	10.43300		28.13	124,211,945.00	12,077	88,269.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		659.00000	581	28.13	3,921,750,000.00	6,750	2,250.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		526.00000	596	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		638.00000	563	28.34	2,815,000,000.00	5,000	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		555.00000	628	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		599.00000	528	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		616.00000	693	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		618.00000	545	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		585.00000	660	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		545.00000	480	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		712.00000	795	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		563.00000	495	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		680.00000	760	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		513.00000	452	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		780.00000	867	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		580.00000	511	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		647.00000	726	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		679.00000	601	27.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		496.00000	566	27.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		722.00000	640	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		439.00000	505	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		770.00000	682	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		387.00000	447	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		464.00000	399	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		881.00000	964	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		428.00000	367	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		945.00000	1,032	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		529.00000	466	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		746.00000	831	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		498.00000	434	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		815.00000	899	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		545.00000	480	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		712.00000	795	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		700.00000	621	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		467.00000	536	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		770.00000	682	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		387.00000	447	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		700.00000	621	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		467.00000	536	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		659.00000	581	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		526.00000	596	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		379.00000	322	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,046.00000	1,137	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		293.00000	246	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,260.00000	1,361	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.45	Call			280.00000	235	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,297.00000	1,400	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			245.00000	204	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,412.00000	1,519	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			411.00000	351	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			978.00000	1,066	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,542.00000	2,396	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			9.00000	11	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			953.00000	844	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			270.00000	309	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,280.00000	1,156	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			147.00000	171	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,128.00000	1,011	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			195.00000	226	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			987.00000	876	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			254.00000	291	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,203.00000	1,082	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			170.00000	197	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,056.00000	942	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			223.00000	257	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,359.00000	1,233	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			126.00000	148	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,742.00000	1,605	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			59.00000	70	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,698.00000	1,562	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	77	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,877.00000	1,738	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			44.00000	53	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,877.00000	1,738	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			44.00000	53	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,923.00000	1,783	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			40.00000	48	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,062.00000	1,920	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			29.00000	35	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,016.00000	1,874	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			33.00000	39	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,969.00000	1,829	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			36.00000	44	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,157.00000	2,014	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			24.00000	29	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,923.00000	1,783	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			40.00000	48	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,396.00000	2,251	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			13.00000	16	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,300.00000	2,155	26.25	0.00	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			17.00000	20	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,204.00000	2,061	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			21.00000	26	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,109.00000	1,967	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			26.00000	32	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,832.00000	1,693	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			49.00000	58	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,654.00000	1,519	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			71.00000	84	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,109.00000	1,967	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			26.00000	32	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,016.00000	1,874	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			33.00000	39	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,654.00000	1,519	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			71.00000	84	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,567.00000	1,434	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			84.00000	99	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,445.00000	2,299	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			12.00000	14	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,348.00000	2,203	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			15.00000	18	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,252.00000	2,108	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			19.00000	23	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,787.00000	1,649	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			54.00000	64	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,348.00000	2,203	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			15.00000	18	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,252.00000	2,108	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			19.00000	23	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,787.00000	1,649	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			54.00000	64	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,698.00000	1,562	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	77	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,610.00000	1,476	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			77.00000	91	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,396.00000	2,251	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			13.00000	16	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,300.00000	2,155	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			17.00000	20	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,832.00000	1,693	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			49.00000	58	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,157.00000	2,014	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			24.00000	29	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,525.00000	1,393	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			92.00000	108	26.25	0.00	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			1,441.00000	1,312	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			108.00000	127	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,359.00000	1,233	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			126.00000	148	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,441.00000	1,312	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			108.00000	127	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,203.00000	1,082	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			170.00000	197	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,056.00000	942	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			223.00000	257	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			987.00000	876	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			254.00000	291	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,610.00000	1,476	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			77.00000	91	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,280.00000	1,156	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			147.00000	171	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			920.00000	813	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			287.00000	328	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			856.00000	753	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			323.00000	368	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			795.00000	705	26.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			362.00000	420	26.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			920.00000	813	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			287.00000	328	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			856.00000	753	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			323.00000	368	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			745.00000	661	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			412.00000	476	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,241.00000	1,119	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			158.00000	184	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,165.00000	1,046	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			182.00000	211	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,092.00000	976	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			209.00000	241	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,021.00000	909	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			238.00000	274	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			888.00000	783	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			305.00000	348	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			825.00000	728	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			342.00000	393	26.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			722.00000	640	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			439.00000	505	27.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			563.00000	495	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			680.00000	760	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			529.00000	466	29.67	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	10.65	Put			746.00000	831	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			395.00000	336	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,012.00000	1,101	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			363.00000	308	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,080.00000	1,173	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			618.00000	545	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			585.00000	660	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			483.00000	416	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			850.00000	931	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			446.00000	382	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			913.00000	997	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			483.00000	416	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			850.00000	931	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			348.00000	295	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,115.00000	1,210	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			320.00000	269	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,187.00000	1,284	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			320.00000	269	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,187.00000	1,284	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			268.00000	224	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,335.00000	1,439	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			224.00000	185	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,491.00000	1,600	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			204.00000	168	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,571.00000	1,683	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			186.00000	152	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,653.00000	1,767	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			169.00000	138	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,736.00000	1,853	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			395.00000	336	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,012.00000	1,101	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			363.00000	308	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,080.00000	1,173	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			334.00000	282	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,151.00000	1,247	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			306.00000	257	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,223.00000	1,322	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			257.00000	214	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,374.00000	1,479	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			234.00000	194	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,451.00000	1,559	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			214.00000	177	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,531.00000	1,642	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			195.00000	160	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,612.00000	1,725	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			204.00000	168	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,571.00000	1,683	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			745.00000	661	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			412.00000	476	27.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			446.00000	382	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			913.00000	997	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			379.00000	322	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,046.00000	1,137	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			638.00000	563	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			555.00000	628	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			464.00000	399	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			881.00000	964	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.49730		10.60960		27.89	52,486.50	5	4,561.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			851.00000	788	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			841.00000	891	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			832.00000	771	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			872.00000	924	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			870.00000	806	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			810.00000	859	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			779.00000	722	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			970.00000	1,024	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			814.00000	754	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			904.00000	957	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			747.00000	691	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,037.00000	1,094	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			910.00000	843	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			750.00000	796	27.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			969.00000	904	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			659.00000	706	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			989.00000	923	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			630.00000	675	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			697.00000	635	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,137.00000	1,188	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			659.00000	600	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,252	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			763.00000	706	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,003.00000	1,059	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			779.00000	722	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			970.00000	1,024	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			870.00000	806	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			810.00000	859	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			731.00000	672	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,071.00000	1,125	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			889.00000	824	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			780.00000	827	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 12/06/2009 Currency Future	10.40	Call			930.00000	863	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			721.00000	765	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			930.00000	863	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			721.00000	765	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			589.00000	534	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,330.00000	1,386	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			496.00000	446	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,536.00000	1,599	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			481.00000	432	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,572.00000	1,635	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			440.00000	394	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,681.00000	1,747	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			641.00000	583	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,231.00000	1,285	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			763.00000	706	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,003.00000	1,059	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,153.00000	1,068	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			493.00000	520	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,441.00000	1,348	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			332.00000	351	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,308.00000	1,218	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			398.00000	421	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,183.00000	1,097	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			473.00000	499	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,374.00000	1,282	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			364.00000	385	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,244.00000	1,156	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			435.00000	459	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,511.00000	1,416	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			301.00000	319	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,847.00000	1,746	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			188.00000	199	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,847.00000	1,746	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			188.00000	199	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,967.00000	1,864	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			158.00000	167	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,008.00000	1,905	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			149.00000	157	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,049.00000	1,945	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	148	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,133.00000	2,028	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			123.00000	131	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,091.00000	1,987	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			131.00000	139	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,261.00000	2,155	26.46	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 12/06/2009 Currency Future	8.45	Put			102.00000	108	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,091.00000	1,987	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			131.00000	139	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,927.00000	1,825	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			167.00000	177	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,437.00000	2,329	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			77.00000	82	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,348.00000	2,241	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			89.00000	94	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,175.00000	2,070	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			116.00000	123	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,769.00000	1,669	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			210.00000	222	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,693.00000	1,595	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			234.00000	247	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,392.00000	2,285	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			83.00000	88	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,305.00000	2,198	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	101	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,218.00000	2,112	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			109.00000	115	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,887.00000	1,785	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			177.00000	188	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,808.00000	1,708	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			199.00000	210	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,731.00000	1,632	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			222.00000	235	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,617.00000	2,508	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			57.00000	61	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,526.00000	2,418	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			67.00000	71	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,175.00000	2,070	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			116.00000	123	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,261.00000	2,155	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			102.00000	108	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,481.00000	2,373	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			72.00000	76	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,305.00000	2,198	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	101	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,887.00000	1,785	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			177.00000	188	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,133.00000	2,028	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			123.00000	131	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,049.00000	1,945	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	148	26.46	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 12/06/2009 Currency Future	8.80	Call			1,967.00000	1,864	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			158.00000	167	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,731.00000	1,632	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			222.00000	235	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,656.00000	1,558	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			246.00000	261	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,582.00000	1,486	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			273.00000	289	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,656.00000	1,558	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			246.00000	261	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,308.00000	1,218	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			398.00000	421	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,374.00000	1,282	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			364.00000	385	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,123.00000	1,039	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			514.00000	542	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,066.00000	984	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			556.00000	586	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,010.00000	942	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			601.00000	645	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,582.00000	1,486	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			273.00000	289	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,244.00000	1,156	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			435.00000	459	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,066.00000	984	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			556.00000	586	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,511.00000	1,416	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			301.00000	319	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,183.00000	1,097	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			473.00000	499	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,407.00000	1,315	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			348.00000	368	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,341.00000	1,250	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			381.00000	403	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,276.00000	1,187	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			416.00000	440	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,213.00000	1,126	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			454.00000	479	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,094.00000	1,011	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			535.00000	564	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,038.00000	963	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			578.00000	615	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			949.00000	883	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			690.00000	736	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			796.00000	738	28.65	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	10.75	Put			937.00000	990	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			659.00000	600	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,200.00000	1,252	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			623.00000	566	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,264.00000	1,319	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			969.00000	904	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			659.00000	706	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			851.00000	788	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			841.00000	891	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			716.00000	654	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,106.00000	1,156	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			678.00000	617	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,168.00000	1,220	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			747.00000	691	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,037.00000	1,094	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			678.00000	617	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,168.00000	1,220	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			606.00000	550	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,296.00000	1,352	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			573.00000	518	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,363.00000	1,421	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			541.00000	488	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,431.00000	1,491	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			510.00000	460	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,501.00000	1,562	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			556.00000	503	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,397.00000	1,456	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			525.00000	474	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,466.00000	1,526	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			467.00000	419	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,608.00000	1,672	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			415.00000	370	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,755.00000	1,823	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			390.00000	348	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,831.00000	1,901	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			367.00000	326	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,907.00000	1,979	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			345.00000	306	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,986.00000	2,059	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			454.00000	407	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,644.00000	1,709	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			427.00000	382	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,718.00000	1,785	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			402.00000	359	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,793.00000	1,862	29.11	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 12/06/2009 Currency Future	12.10	Call			378.00000	337	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,869.00000	1,940	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			525.00000	474	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,466.00000	1,526	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			390.00000	348	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,831.00000	1,901	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,038.00000	963	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			578.00000	615	26.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			949.00000	883	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			690.00000	736	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			832.00000	771	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			872.00000	924	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,094.00000	1,011	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			535.00000	564	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,010.00000	942	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			601.00000	645	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			606.00000	550	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,296.00000	1,352	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			573.00000	518	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,363.00000	1,421	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			697.00000	635	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,137.00000	1,188	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			589.00000	534	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,330.00000	1,386	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.63660		10.76420		0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.77840		10.90040		27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,197.00000	1,124	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,196.00000	1,246	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,162.00000	1,091	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,261.00000	1,313	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,112.00000	1,044	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,361.00000	1,415	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,128.00000	1,059	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,328.00000	1,381	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,065.00000	999	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,464.00000	1,521	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,096.00000	1,028	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,395.00000	1,450	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,231.00000	1,159	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,130.00000	1,180	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			814.00000	763	30.30	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,213.00000	2,284	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,609.00000	1,520	24.75	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			608.00000	642	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			979.00000	918	28.83	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 14/12/2009 Currency Future	11.60	Put			1,678.00000	1,739	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,323.00000	1,246	26.49	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			972.00000	1,018	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,006.00000	944	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,606.00000	1,665	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			687.00000	644	31.72	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,787.00000	2,865	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,560.00000	1,473	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			660.00000	695	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,383.00000	1,303	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			882.00000	925	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			879.00000	824	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,979.00000	2,046	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			794.00000	744	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,293.00000	2,365	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			720.00000	675	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,620.00000	2,696	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			657.00000	615	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,956.00000	3,037	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,425.00000	1,343	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			824.00000	865	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,266.00000	1,193	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,066.00000	1,114	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			903.00000	846	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,902.00000	1,968	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			738.00000	691	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,537.00000	2,613	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			672.00000	629	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,871.00000	2,951	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,579.00000	2,465	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			179.00000	186	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,105.00000	2,000	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			305.00000	321	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,713.00000	1,621	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			512.00000	542	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			857.00000	803	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,056.00000	2,124	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			642.00000	594	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,042.00000	3,116	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,662.00000	2,547	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			162.00000	169	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,181.00000	2,070	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			281.00000	292	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,774.00000	1,674	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			473.00000	495	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,468.00000	1,385	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			768.00000	807	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,231.00000	1,159	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,130.00000	1,180	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,035.00000	971	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,535.00000	1,592	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			756.00000	708	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,455.00000	2,530	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,336.00000	2,224	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			236.00000	245	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,901.00000	1,799	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			400.00000	420	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,304.00000	1,228	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,003.00000	1,049	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			927.00000	869	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,827.00000	1,891	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			579.00000	535	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,279.00000	3,356	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,258.00000	2,146	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			258.00000	268	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,836.00000	1,735	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			436.00000	457	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,513.00000	1,428	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			713.00000	750	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			774.00000	725	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,374.00000	2,447	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			672.00000	629	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,871.00000	2,951	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			560.00000	516	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,359.00000	3,438	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,416.00000	2,303	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			216.00000	224	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,967.00000	1,864	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			367.00000	385	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,342.00000	1,265	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			942.00000	986	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			952.00000	893	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,752.00000	1,815	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			814.00000	763	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,213.00000	2,284	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			703.00000	659	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,703.00000	2,780	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			600.00000	554	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,199.00000	3,275	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,497.00000	2,383	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.60	Put			197.00000	205	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,035.00000	1,931	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			335.00000	352	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,660.00000	1,570	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			559.00000	591	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			835.00000	782	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,134.00000	2,204	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			720.00000	675	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,620.00000	2,696	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			621.00000	574	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,120.00000	3,195	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,376.00000	2,263	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			226.00000	235	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,934.00000	1,831	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			383.00000	403	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,584.00000	1,497	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			634.00000	668	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			940.00000	881	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,789.00000	1,852	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			804.00000	753	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,253.00000	2,325	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			695.00000	651	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,745.00000	2,823	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			589.00000	544	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,239.00000	3,316	32.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.99300		15.08540		26.96	3,538,348.00	236	2,670.00
£ / R On 12/12/2008 Currency Future	15.10	Call			147.00000	57	32.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			162.00000	164	32.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			170.00000	67	29.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			134.00000	124	29.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			128.00000	51	35.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			192.00000	208	35.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			195.00000	81	26.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			109.00000	88	26.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			110.00000	47	39.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			225.00000	254	39.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			21.00000	8	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			635.00000	715	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			69.00000	38	49.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			334.00000	395	49.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			95.00000	44	42.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			259.00000	301	42.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			170.00000	67	29.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			134.00000	124	29.58	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	15.45	Call			53.00000	29	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			417.00000	486	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			10.00000	3	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			775.00000	860	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			13.00000	5	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			728.00000	812	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			47.00000	23	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			462.00000	530	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			224.00000	116	29.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			89.00000	73	29.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			26.00000	11	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			590.00000	668	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			8.00000	2	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			823.00000	909	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			4.00000	1	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			968.00000	1,058	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			3.00000	1	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,017.00000	1,108	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			13.00000	5	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			728.00000	812	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			26.00000	11	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			590.00000	668	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,067.00000	1,157	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,415.00000	1,507	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,365.00000	1,457	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,815.00000	1,907	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,015.00000	2,107	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,565.00000	2,657	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,165.00000	3,257	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,315.00000	3,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,065.00000	3,157	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,615.00000	2,707	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,615.00000	2,707	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	52.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.10	Put			3,015.00000	3,107	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,565.00000	1,657	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			6.00000	2	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			871.00000	959	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,116.00000	1,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			3.00000	1	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,017.00000	1,108	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			147.00000	57	32.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			162.00000	164	32.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			59.00000	37	52.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			373.00000	444	52.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			256.00000	155	32.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			71.00000	62	32.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			346.00000	245	40.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			61.00000	52	40.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			392.00000	291	43.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			57.00000	48	43.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			521.00000	416	45.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			35.00000	23	45.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			746.00000	647	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			11.00000	4	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			653.00000	552	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			18.00000	9	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			564.00000	460	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			29.00000	17	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			479.00000	375	46.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			44.00000	32	46.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			301.00000	199	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			65.00000	56	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			439.00000	337	47.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			53.00000	44	47.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			82.00000	41	46.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			296.00000	348	46.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			39.00000	18	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			503.00000	575	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			699.00000	599	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			14.00000	6	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			608.00000	505	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			23.00000	12	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			521.00000	416	45.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			35.00000	23	45.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			32.00000	14	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			546.00000	621	52.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Call			346.00000	245	40.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			61.00000	52	40.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			82.00000	41	46.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			296.00000	348	46.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			564.00000	460	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			29.00000	17	45.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			479.00000	375	46.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			44.00000	32	46.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			128.00000	51	35.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			192.00000	208	35.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			256.00000	155	32.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			71.00000	62	32.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			59.00000	37	52.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			373.00000	444	52.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			5.00000	1	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			919.00000	1,008	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			32.00000	14	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			546.00000	621	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			8.00000	2	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			823.00000	909	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			1.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,215.00000	1,307	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			8.00000	2	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			823.00000	909	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,116.00000	1,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,315.00000	1,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,315.00000	1,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,515.00000	1,607	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			39.00000	18	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			503.00000	575	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			16.00000	6	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			681.00000	763	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			10.00000	3	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			775.00000	860	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			4.00000	1	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			968.00000	1,058	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			1.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,166.00000	1,257	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			1.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,265.00000	1,357	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	52.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.55	Put			1,465.00000	1,557	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,665.00000	1,757	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,765.00000	1,857	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,865.00000	1,957	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,965.00000	2,057	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,715.00000	2,807	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,815.00000	2,907	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,915.00000	3,007	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,115.00000	3,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,215.00000	3,307	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,415.00000	3,507	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,115.00000	2,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,215.00000	2,307	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,315.00000	2,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,415.00000	2,507	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,515.00000	2,607	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,315.00000	2,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,515.00000	2,607	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,815.00000	2,907	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,015.00000	3,107	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,665.00000	2,757	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,765.00000	2,857	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,865.00000	2,957	52.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,965.00000	3,057	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,265.00000	3,357	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,365.00000	3,457	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,465.00000	3,557	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,115.00000	3,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,215.00000	3,307	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,315.00000	3,407	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,515.00000	3,607	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,615.00000	3,707	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,715.00000	3,807	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,765.00000	2,857	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,965.00000	3,057	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,265.00000	3,357	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,465.00000	3,557	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,565.00000	3,657	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,165.00000	2,257	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,265.00000	2,357	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,365.00000	2,457	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,465.00000	2,557	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,615.00000	1,707	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,715.00000	1,807	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,815.00000	1,907	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	52.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.00	Put			1,915.00000	2,007	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,615.00000	1,707	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,715.00000	1,807	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,015.00000	2,107	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,115.00000	2,207	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,215.00000	2,307	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,465.00000	1,557	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,515.00000	1,607	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			16.00000	6	52.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			681.00000	763	52.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.33000		15.41110		25.43	4,537,680.00	296	10,782.00
£ / R On 16/03/2009 Currency Future	15.40	Call			835.00000	769	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			824.00000	839	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			855.00000	788	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			794.00000	808	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			798.00000	734	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			887.00000	904	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			875.00000	807	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			764.00000	777	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			780.00000	717	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			919.00000	937	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			603.00000	539	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,242.00000	1,259	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			729.00000	669	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,018.00000	1,039	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			762.00000	701	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			951.00000	971	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			698.00000	630	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,087.00000	1,100	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			550.00000	489	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,339.00000	1,359	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			567.00000	505	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,306.00000	1,325	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			658.00000	592	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,147.00000	1,162	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			603.00000	539	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,242.00000	1,259	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			518.00000	458	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Put			1,407.00000	1,428	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			486.00000	429	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,475.00000	1,499	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			486.00000	429	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,475.00000	1,499	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			639.00000	574	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,178.00000	1,194	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			457.00000	401	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,546.00000	1,571	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			364.00000	315	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,803.00000	1,835	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			389.00000	337	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,728.00000	1,757	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			287.00000	244	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,076.00000	2,114	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			233.00000	195	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,322.00000	2,365	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			155.00000	127	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,794.00000	2,847	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			98.00000	77	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,337.00000	3,397	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			87.00000	68	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,476.00000	3,538	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			110.00000	87	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,199.00000	3,257	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			168.00000	137	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,706.00000	2,757	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			114.00000	91	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,153.00000	3,211	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			340.00000	293	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,879.00000	1,913	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			585.00000	522	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,274.00000	1,292	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			428.00000	374	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,617.00000	1,644	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			621.00000	556	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,210.00000	1,226	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			835.00000	769	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			824.00000	839	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			913.00000	847	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			702.00000	717	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			816.00000	751	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			855.00000	871	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			762.00000	701	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			951.00000	971	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			934.00000	866	24.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			673.00000	686	24.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			977.00000	907	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			616.00000	627	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,000.00000	929	24.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			588.00000	599	24.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,239.00000	1,155	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			428.00000	425	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,176.00000	1,093	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			465.00000	463	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,115.00000	1,033	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			504.00000	503	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,056.00000	975	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			545.00000	545	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			955.00000	886	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			644.00000	656	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,115.00000	1,033	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			504.00000	503	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,056.00000	975	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			545.00000	545	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			875.00000	807	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			764.00000	777	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,208.00000	1,123	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			446.00000	443	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,146.00000	1,062	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			484.00000	482	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,086.00000	1,003	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			525.00000	523	24.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,028.00000	951	24.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			567.00000	571	24.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			894.00000	827	25.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			733.00000	747	25.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			698.00000	630	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,087.00000	1,100	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			658.00000	592	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,147.00000	1,162	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			977.00000	907	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			616.00000	627	24.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			934.00000	866	24.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			673.00000	686	24.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			855.00000	788	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			794.00000	808	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			780.00000	717	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			919.00000	937	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			746.00000	685	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Put			984.00000	1,005	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			713.00000	649	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,052.00000	1,069	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			678.00000	611	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,117.00000	1,131	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			746.00000	685	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			984.00000	1,005	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			550.00000	489	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,339.00000	1,359	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			518.00000	458	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,407.00000	1,428	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			402.00000	349	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,690.00000	1,719	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			621.00000	556	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,210.00000	1,226	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			585.00000	522	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,274.00000	1,292	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			428.00000	374	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,617.00000	1,644	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			376.00000	326	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,765.00000	1,796	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			534.00000	473	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,373.00000	1,393	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			502.00000	443	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,441.00000	1,463	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			471.00000	415	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,510.00000	1,535	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			442.00000	387	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,581.00000	1,607	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			415.00000	362	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,654.00000	1,682	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			658.00000	592	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,147.00000	1,162	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			318.00000	273	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,957.00000	1,993	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			297.00000	253	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,036.00000	2,073	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			277.00000	235	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,116.00000	2,155	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			259.00000	218	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,198.00000	2,238	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			144.00000	117	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,883.00000	2,937	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			134.00000	107	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,972.00000	3,027	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			124.00000	99	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,063.00000	3,119	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			106.00000	84	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,245.00000	3,304	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			98.00000	77	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,337.00000	3,397	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			90.00000	71	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,429.00000	3,491	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			83.00000	65	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,522.00000	3,585	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			225.00000	188	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,363.00000	2,408	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			209.00000	174	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,448.00000	2,494	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			194.00000	161	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,533.00000	2,581	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			180.00000	148	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,619.00000	2,668	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			209.00000	174	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,448.00000	2,494	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			180.00000	148	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,619.00000	2,668	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			144.00000	117	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,883.00000	2,937	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			124.00000	99	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,063.00000	3,119	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			150.00000	121	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,839.00000	2,891	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			139.00000	112	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,928.00000	2,982	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			128.00000	103	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,017.00000	3,073	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			119.00000	95	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,108.00000	3,165	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			102.00000	80	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,291.00000	3,350	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			94.00000	74	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,383.00000	3,444	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			80.00000	62	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,569.00000	3,632	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			114.00000	91	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,153.00000	3,211	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			83.00000	65	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,522.00000	3,585	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			77.00000	59	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,616.00000	3,679	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			71.00000	54	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,710.00000	3,774	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			65.00000	50	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,804.00000	3,870	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			60.00000	45	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,899.00000	3,965	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			106.00000	84	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,245.00000	3,304	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			77.00000	59	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,616.00000	3,679	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			71.00000	54	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,710.00000	3,774	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			217.00000	181	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,405.00000	2,451	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			201.00000	167	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,490.00000	2,537	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			187.00000	154	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,576.00000	2,624	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			174.00000	143	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,663.00000	2,713	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			161.00000	132	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,750.00000	2,802	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			308.00000	263	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,996.00000	2,033	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			268.00000	227	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,157.00000	2,197	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			250.00000	210	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,239.00000	2,280	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			376.00000	326	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,765.00000	1,796	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			352.00000	304	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,841.00000	1,874	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			329.00000	283	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,918.00000	1,953	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			308.00000	263	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,996.00000	2,033	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			217.00000	181	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,405.00000	2,451	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			502.00000	443	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,441.00000	1,463	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			364.00000	315	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,803.00000	1,835	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			352.00000	304	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,841.00000	1,874	26.66	0.00	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			713.00000	649	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,052.00000	1,069	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			678.00000	611	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,117.00000	1,131	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			442.00000	387	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,581.00000	1,607	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			955.00000	886	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			644.00000	656	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			678.00000	611	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,117.00000	1,131	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			567.00000	505	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,306.00000	1,325	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.64620		15.68050		25.58	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,155.00000	1,114	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,174.00000	1,167	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,193.00000	1,151	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,112.00000	1,105	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,173.00000	1,132	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,143.00000	1,136	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,137.00000	1,096	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,206.00000	1,199	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,193.00000	1,151	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,112.00000	1,105	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,101.00000	1,061	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,271.00000	1,265	26.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			921.00000	874	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,591.00000	1,578	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,051.00000	1,011	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,371.00000	1,365	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,084.00000	1,044	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,304.00000	1,298	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,019.00000	970	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,439.00000	1,424	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			866.00000	819	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,686.00000	1,673	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,470.00000	1,417	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			789.00000	770	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			979.00000	931	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,499.00000	1,485	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			903.00000	855	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,622.00000	1,609	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			831.00000	785	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,750.00000	1,739	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			797.00000	751	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,816.00000	1,805	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Call			780.00000	735	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,850.00000	1,839	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			884.00000	837	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,654.00000	1,641	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			960.00000	911	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,529.00000	1,515	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			764.00000	719	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,883.00000	1,873	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			657.00000	614	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,126.00000	2,118	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			686.00000	643	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,056.00000	2,047	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			562.00000	523	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,382.00000	2,377	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			491.00000	454	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,610.00000	2,607	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			371.00000	338	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,090.00000	3,092	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			277.00000	250	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,596.00000	3,603	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			257.00000	231	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,727.00000	3,735	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			306.00000	277	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,425.00000	3,430	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			380.00000	347	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,049.00000	3,051	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			398.00000	365	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,968.00000	2,968	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			313.00000	284	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,383.00000	3,387	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			629.00000	587	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,198.00000	2,191	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			940.00000	892	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,560.00000	1,546	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,251.00000	1,210	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,020.00000	1,013	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,119.00000	1,078	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,238.00000	1,232	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,289.00000	1,249	25.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			958.00000	952	25.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,334.00000	1,287	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			903.00000	891	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,360.00000	1,307	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			880.00000	861	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,585.00000	1,532	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Put			705.00000	686	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,527.00000	1,474	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			746.00000	727	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,414.00000	1,361	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			834.00000	815	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,308.00000	1,268	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			927.00000	921	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,270.00000	1,230	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			989.00000	984	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,232.00000	1,189	25.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,051.00000	1,043	25.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,585.00000	1,532	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			705.00000	686	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,527.00000	1,474	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			746.00000	727	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,308.00000	1,268	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			927.00000	921	24.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,270.00000	1,230	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			989.00000	984	25.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,442.00000	1,389	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			811.00000	793	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,387.00000	1,334	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			857.00000	838	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,212.00000	1,170	25.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,081.00000	1,074	25.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,119.00000	1,078	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,238.00000	1,232	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,084.00000	1,044	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,304.00000	1,298	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,556.00000	1,503	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			725.00000	706	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,498.00000	1,445	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			768.00000	749	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,442.00000	1,389	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			811.00000	793	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,387.00000	1,334	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			857.00000	838	24.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,212.00000	1,170	25.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,081.00000	1,074	25.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,173.00000	1,132	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,143.00000	1,136	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			979.00000	931	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,499.00000	1,485	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,084.00000	1,044	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,304.00000	1,298	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Call			1,019.00000	970	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,439.00000	1,424	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,068.00000	1,028	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,337.00000	1,331	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,035.00000	991	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,405.00000	1,395	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			903.00000	855	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,622.00000	1,609	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,051.00000	1,011	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,371.00000	1,365	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			940.00000	892	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,560.00000	1,546	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			831.00000	785	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,750.00000	1,739	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			764.00000	719	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,883.00000	1,873	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			797.00000	751	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,816.00000	1,805	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			732.00000	688	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,951.00000	1,941	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			701.00000	658	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,021.00000	2,011	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			732.00000	688	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,951.00000	1,941	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			671.00000	629	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,091.00000	2,082	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			848.00000	802	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,718.00000	1,706	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			814.00000	768	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,783.00000	1,772	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			748.00000	703	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,917.00000	1,907	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			716.00000	672	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,986.00000	1,976	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			999.00000	950	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,469.00000	1,454	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			921.00000	874	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,591.00000	1,578	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			748.00000	703	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,917.00000	1,907	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			601.00000	561	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,271.00000	2,264	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			575.00000	535	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,345.00000	2,339	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			550.00000	511	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Put			2,419.00000	2,414	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			526.00000	487	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,495.00000	2,491	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			362.00000	330	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,131.00000	3,134	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			345.00000	314	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,214.00000	3,218	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			329.00000	298	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,298.00000	3,302	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			298.00000	270	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,468.00000	3,473	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			284.00000	256	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,553.00000	3,560	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			270.00000	243	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,640.00000	3,647	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			480.00000	443	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,649.00000	2,647	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			458.00000	422	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,728.00000	2,726	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			437.00000	402	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,807.00000	2,806	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			417.00000	383	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,887.00000	2,887	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			458.00000	422	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,728.00000	2,726	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			417.00000	383	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,887.00000	2,887	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			362.00000	330	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,131.00000	3,134	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			329.00000	298	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,298.00000	3,302	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			353.00000	322	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,173.00000	3,176	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			337.00000	306	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,256.00000	3,260	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			321.00000	291	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,340.00000	3,345	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			291.00000	263	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,510.00000	3,517	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			264.00000	237	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,683.00000	3,691	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			251.00000	225	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,770.00000	3,779	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			298.00000	270	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,468.00000	3,473	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Call			270.00000	243	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,640.00000	3,647	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			245.00000	219	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,814.00000	3,823	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			233.00000	208	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,902.00000	3,912	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			221.00000	197	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,991.00000	4,001	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			210.00000	187	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,080.00000	4,091	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			291.00000	263	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,510.00000	3,517	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			238.00000	213	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,858.00000	3,867	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			227.00000	202	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,946.00000	3,956	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			588.00000	548	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,308.00000	2,301	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			538.00000	499	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,457.00000	2,453	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			514.00000	476	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,533.00000	2,530	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			469.00000	432	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,688.00000	2,686	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			448.00000	412	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,767.00000	2,766	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			427.00000	392	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,847.00000	2,846	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			408.00000	374	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,927.00000	2,927	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			671.00000	629	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,091.00000	2,082	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			643.00000	601	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,162.00000	2,154	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			615.00000	574	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,234.00000	2,227	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			588.00000	548	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,308.00000	2,301	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			469.00000	432	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,688.00000	2,686	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			814.00000	768	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,783.00000	1,772	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			657.00000	614	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,126.00000	2,118	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			686.00000	643	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.05	Put			2,056.00000	2,047	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			601.00000	561	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,271.00000	2,264	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			550.00000	511	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,419.00000	2,414	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			999.00000	950	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,469.00000	1,454	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			884.00000	837	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,654.00000	1,641	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.85820		15.92440		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.32310		13.24320		21.39	15,588,027.00	1,170	32,738.00
€ / R On 12/12/2008 Currency Future	13.25	Call			96.00000	107	23.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			103.00000	34	23.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			153.00000	190	26.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			59.00000	17	26.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			191.00000	235	28.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			48.00000	12	28.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			117.00000	147	24.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			74.00000	24	24.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			319.00000	378	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			26.00000	5	32.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			275.00000	329	31.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			32.00000	6	31.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			80.00000	72	21.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			136.00000	49	21.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			506.00000	575	39.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			13.00000	2	39.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			458.00000	525	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			15.00000	2	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			411.00000	476	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			18.00000	3	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			66.00000	53	23.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			173.00000	80	23.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			232.00000	282	29.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			39.00000	9	29.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			365.00000	427	34.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			22.00000	4	34.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			232.00000	282	29.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			39.00000	9	29.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			603.00000	674	42.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			9.00000	1	42.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			554.00000	624	41.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			11.00000	1	41.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			39.00000	23	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.50	Put			296.00000	200	29.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			17.00000	7	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			574.00000	484	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			7.00000	3	57.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			963.00000	880	57.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			3.00000	1	67.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,310.00000	1,228	67.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,743.00000	1,823	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			7.00000	3	56.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			914.00000	830	56.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			25.00000	12	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			432.00000	339	36.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			9.00000	4	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			865.00000	781	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			848.00000	923	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			5.00000	0	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			651.00000	724	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			8.00000	1	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			995.00000	1,073	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			2.00000	0	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,393.00000	1,473	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			0.00000	0	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,343.00000	1,423	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	0	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,443.00000	1,523	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	0	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,343.00000	1,423	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	0	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,144.00000	1,223	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			1.00000	0	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,194.00000	1,273	40.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			1.00000	0	40.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,094.00000	1,173	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			1.00000	0	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,543.00000	1,623	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,493.00000	1,573	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			0.00000	0	36.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,593.00000	1,673	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,693.00000	1,773	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,943.00000	2,023	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	0	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.40	Call			1,843.00000	1,923	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,643.00000	1,723	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,244.00000	1,323	39.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			0.00000	0	39.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,893.00000	1,973	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,793.00000	1,873	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,393.00000	1,473	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			0.00000	0	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,294.00000	1,373	39.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			0.00000	0	39.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,045.00000	1,123	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			2.00000	0	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			946.00000	1,023	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			3.00000	0	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			897.00000	973	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			4.00000	0	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			798.00000	873	47.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			5.00000	0	47.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,943.00000	2,023	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,843.00000	1,923	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,443.00000	1,523	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	0	36.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			897.00000	973	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			4.00000	0	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			700.00000	774	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			7.00000	1	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			946.00000	1,023	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			3.00000	0	44.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			749.00000	824	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			6.00000	1	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,643.00000	1,723	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,144.00000	1,223	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			1.00000	0	41.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			848.00000	923	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			5.00000	0	46.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			651.00000	724	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			8.00000	1	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			700.00000	774	46.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.55	Put			7.00000	1	46.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			458.00000	525	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			15.00000	2	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			55.00000	39	25.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			212.00000	116	25.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			22.00000	10	38.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			479.00000	387	38.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			14.00000	6	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			671.00000	582	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			11.00000	4	50.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			768.00000	681	50.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			5.00000	2	60.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,062.00000	979	60.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			4.00000	1	63.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,161.00000	1,078	63.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			3.00000	1	66.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,260.00000	1,178	66.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			47.00000	30	27.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			253.00000	157	27.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			34.00000	18	31.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			341.00000	245	31.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			19.00000	8	40.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			526.00000	435	40.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			15.00000	6	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			622.00000	533	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			12.00000	5	48.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			719.00000	632	48.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			10.00000	4	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			817.00000	731	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			29.00000	15	34.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			386.00000	292	34.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			17.00000	7	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			574.00000	484	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			9.00000	4	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			865.00000	781	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			6.00000	2	59.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,013.00000	929	59.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			4.00000	2	61.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,111.00000	1,029	61.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			4.00000	1	64.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,210.00000	1,128	64.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,893.00000	1,973	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			1.00000	0	78.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,108.00000	2,027	78.46	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 12/12/2008 Currency Future	16.15	Call			0.00000	0	83.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,907.00000	2,827	83.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,707.00000	3,627	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,507.00000	4,427	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			1.00000	0	78.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,058.00000	1,977	78.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			0.00000	0	82.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,857.00000	2,777	82.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,657.00000	3,577	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,457.00000	4,377	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,243.00000	2,323	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			55.00000	39	25.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			212.00000	116	25.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			1.00000	0	77.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,758.00000	1,677	77.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			0.00000	0	80.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,557.00000	2,477	80.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,357.00000	3,277	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,157.00000	4,077	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,643.00000	2,723	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			3.00000	1	68.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,359.00000	1,278	68.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			1.00000	0	78.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,158.00000	2,077	78.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	0	83.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,957.00000	2,877	83.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,757.00000	3,677	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,943.00000	3,023	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,143.00000	2,223	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			5.00000	2	60.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,062.00000	979	60.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			1.00000	0	77.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,858.00000	1,777	77.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	0	80.99	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 12/12/2008 Currency Future	15.90	Put			2,657.00000	2,577	80.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,457.00000	3,377	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,393.00000	3,473	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,593.00000	2,673	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			15.00000	6	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			622.00000	533	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			2.00000	1	70.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,409.00000	1,328	70.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			1.00000	0	78.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,208.00000	2,127	78.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			0.00000	0	83.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,007.00000	2,927	83.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,643.00000	3,723	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,843.00000	2,923	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,043.00000	2,123	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			1.00000	0	78.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			1,958.00000	1,877	78.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			0.00000	0	81.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,757.00000	2,677	81.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,743.00000	3,823	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,943.00000	3,023	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	0	80.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,657.00000	2,577	80.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,693.00000	3,773	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,893.00000	2,973	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,093.00000	2,173	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			1.00000	0	77.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,908.00000	1,827	77.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			0.00000	0	81.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,707.00000	2,627	81.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,793.00000	3,873	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,993.00000	3,073	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.05	Call			2,193.00000	2,273	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			1.00000	0	77.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,808.00000	1,727	77.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			0.00000	0	80.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,607.00000	2,527	80.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,443.00000	3,523	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,643.00000	2,723	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			3.00000	1	68.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,359.00000	1,278	68.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,343.00000	3,423	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,543.00000	2,623	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			2.00000	1	71.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,459.00000	1,378	71.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			1.00000	0	78.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,258.00000	2,177	78.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			0.00000	0	84.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,057.00000	2,977	84.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,243.00000	3,323	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,443.00000	2,523	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			2.00000	1	74.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,558.00000	1,477	74.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			1.00000	0	79.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,358.00000	2,277	79.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	85.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,157.00000	3,077	85.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,543.00000	3,623	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,743.00000	2,823	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,193.00000	3,273	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,393.00000	2,473	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			2.00000	1	75.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,608.00000	1,527	75.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			1.00000	0	79.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,407.00000	2,327	79.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			0.00000	0	85.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.45	Put			3,207.00000	3,127	85.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			3,093.00000	3,173	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,293.00000	2,373	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			1.00000	0	77.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,708.00000	1,627	77.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			1.00000	0	79.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,507.00000	2,427	79.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,307.00000	3,227	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call			3,143.00000	3,223	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call			2,343.00000	2,423	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call			1.00000	0	77.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put			1,658.00000	1,577	77.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call			1.00000	0	79.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put			2,457.00000	2,377	79.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call			0.00000	0	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put			3,257.00000	3,177	85.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call			3,493.00000	3,573	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call			2,693.00000	2,773	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,094.00000	1,173	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			1.00000	0	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			3.00000	1	67.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,310.00000	1,228	67.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			1.00000	0	78.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,108.00000	2,027	78.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			0.00000	0	83.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,907.00000	2,827	83.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Call			3,293.00000	3,373	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Call			2,493.00000	2,573	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Call			2.00000	1	73.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Put			1,509.00000	1,428	73.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Call			1.00000	0	78.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Put			2,308.00000	2,227	78.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Call			0.00000	0	84.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Put			3,107.00000	3,027	84.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.60920		13.51310		23.38	16,331,040.00	1,200	6,559.00
€ / R On 16/03/2009 Currency Future	13.50	Call			667.00000	692	23.06	0.00	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	13.50	Put			654.00000	583	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			707.00000	735	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			594.00000	526	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			728.00000	757	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			565.00000	498	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			687.00000	713	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			623.00000	554	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			772.00000	804	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			509.00000	445	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			750.00000	780	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			537.00000	471	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			631.00000	652	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			718.00000	643	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			869.00000	907	21.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			406.00000	348	21.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			844.00000	880	21.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			431.00000	371	21.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			631.00000	652	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			718.00000	643	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			614.00000	634	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			751.00000	674	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			648.00000	671	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			685.00000	612	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			796.00000	829	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			482.00000	420	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			950.00000	993	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			337.00000	283	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			922.00000	963	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			359.00000	304	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			566.00000	583	24.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			853.00000	774	24.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			472.00000	484	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,109.00000	1,025	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			389.00000	397	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,426.00000	1,337	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			332.00000	337	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,719.00000	1,628	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			408.00000	417	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,344.00000	1,257	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			497.00000	510	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,034.00000	951	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			510.00000	524	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			997.00000	914	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			418.00000	427	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,304.00000	1,218	26.61	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	12.20	Call			1,438.00000	1,508	20.22	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			125.00000	99	20.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,068.00000	1,123	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			255.00000	214	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			978.00000	1,023	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	264	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,208.00000	1,269	20.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			195.00000	160	20.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,519.00000	1,592	20.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	83	20.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,519.00000	1,592	20.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	83	20.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,560.00000	1,635	20.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			97.00000	75	20.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,478.00000	1,550	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			115.00000	90	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,320.00000	1,386	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			157.00000	127	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,359.00000	1,426	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			146.00000	117	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,245.00000	1,308	20.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			182.00000	148	20.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,688.00000	1,772	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			75.00000	63	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,398.00000	1,467	20.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			135.00000	107	20.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,602.00000	1,678	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			89.00000	69	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,066.00000	2,155	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			53.00000	46	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,971.00000	2,059	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			57.00000	49	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,876.00000	1,963	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			63.00000	53	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,781.00000	1,867	21.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			68.00000	58	21.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,359.00000	1,426	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			146.00000	117	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,018.00000	2,107	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			55.00000	47	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,923.00000	2,011	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			60.00000	51	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,829.00000	1,915	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			65.00000	56	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,735.00000	1,820	20.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			71.00000	61	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,645.00000	1,725	20.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			82.00000	66	20.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,560.00000	1,635	20.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			97.00000	75	20.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,781.00000	1,867	21.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			68.00000	58	21.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,282.00000	1,347	20.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			169.00000	137	20.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,478.00000	1,550	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			115.00000	90	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,172.00000	1,232	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			209.00000	173	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,102.00000	1,159	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			239.00000	199	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,172.00000	1,232	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			209.00000	173	20.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,102.00000	1,159	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			239.00000	199	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,037.00000	1,088	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			274.00000	229	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,137.00000	1,195	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			224.00000	186	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,923.00000	2,011	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			60.00000	51	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,735.00000	1,820	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			71.00000	61	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,320.00000	1,386	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			157.00000	127	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,137.00000	1,195	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			224.00000	186	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,007.00000	1,054	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			294.00000	245	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			551.00000	568	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			888.00000	808	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			484.00000	497	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,071.00000	988	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			895.00000	935	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			382.00000	326	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,007.00000	1,054	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			294.00000	245	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			597.00000	616	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			784.00000	707	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			438.00000	449	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,225.00000	1,139	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Call			648.00000	671	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			685.00000	612	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			472.00000	484	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,109.00000	1,025	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,114.00000	2,203	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			50.00000	44	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			318.00000	322	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,805.00000	1,713	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			244.00000	247	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,331.00000	2,238	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			190.00000	192	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,877.00000	2,782	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			146.00000	151	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,433.00000	3,342	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			978.00000	1,023	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			315.00000	264	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			371.00000	378	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,508.00000	1,419	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			284.00000	289	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,021.00000	1,930	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			220.00000	222	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,557.00000	2,463	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			172.00000	173	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,109.00000	3,014	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			234.00000	236	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,421.00000	2,327	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			168.00000	169	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,155.00000	3,060	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			105.00000	108	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,892.00000	3,799	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			60.00000	62	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,647.00000	4,552	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,209.00000	2,300	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			46.00000	40	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			581.00000	599	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			818.00000	740	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			272.00000	276	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,109.00000	2,017	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			194.00000	196	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,831.00000	2,736	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			132.00000	137	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,569.00000	3,477	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			77.00000	79	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,314.00000	4,220	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,597.00000	2,689	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.95	Put			34.00000	30	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			325.00000	330	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,762.00000	1,670	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			229.00000	231	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,466.00000	2,372	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			165.00000	166	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,202.00000	3,107	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			101.00000	104	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,938.00000	3,845	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,939.00000	3,032	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	23	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,161.00000	2,251	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			48.00000	42	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			380.00000	387	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,467.00000	1,378	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			266.00000	270	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,153.00000	2,061	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			128.00000	132	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,615.00000	3,523	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,379.00000	3,472	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			16.00000	12	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,623.00000	3,717	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			10.00000	8	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,841.00000	2,934	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			28.00000	25	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			537.00000	552	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			924.00000	843	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			363.00000	369	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,550.00000	1,460	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			255.00000	258	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,241.00000	2,149	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			182.00000	184	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,969.00000	2,875	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,721.00000	3,815	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			8.00000	6	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,939.00000	3,032	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	23	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			380.00000	387	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,467.00000	1,378	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,672.00000	3,766	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			9.00000	7	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,890.00000	2,983	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	24	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			551.00000	568	24.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			888.00000	808	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.45	Call			260.00000	264	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,197.00000	2,105	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			186.00000	188	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,923.00000	2,828	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,820.00000	3,914	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			7.00000	5	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,037.00000	3,130	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			24.00000	21	27.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,258.00000	2,348	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			44.00000	39	23.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			398.00000	406	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,385.00000	1,297	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			278.00000	282	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,065.00000	1,973	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			198.00000	200	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,785.00000	2,691	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,428.00000	3,520	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			15.00000	11	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,645.00000	2,738	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			32.00000	29	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			484.00000	497	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,071.00000	988	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,331.00000	3,423	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			18.00000	14	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,548.00000	2,640	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			35.00000	31	25.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			461.00000	472	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,147.00000	1,063	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			224.00000	227	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,511.00000	2,417	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			162.00000	163	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,249.00000	3,154	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,234.00000	3,326	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			21.00000	16	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,451.00000	2,543	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			38.00000	33	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			438.00000	449	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,225.00000	1,139	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			305.00000	309	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,892.00000	1,799	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			215.00000	217	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,602.00000	2,508	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			156.00000	157	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,343.00000	3,248	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,525.00000	3,618	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Put			12.00000	9	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,743.00000	2,836	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			30.00000	27	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,282.00000	1,347	20.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			169.00000	137	20.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			347.00000	353	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,634.00000	1,543	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			175.00000	176	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,062.00000	2,967	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,185.00000	3,277	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			22.00000	18	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,402.00000	2,494	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			39.00000	35	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			428.00000	438	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,265.00000	1,178	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			298.00000	302	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,935.00000	1,843	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			211.00000	213	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,648.00000	2,554	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			151.00000	154	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,388.00000	3,295	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,086.00000	3,180	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			23.00000	20	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,306.00000	2,397	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			43.00000	37	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			202.00000	204	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,739.00000	2,645	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			141.00000	146	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,478.00000	3,387	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,136.00000	3,229	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			23.00000	20	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,354.00000	2,445	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			41.00000	36	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			291.00000	296	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,978.00000	1,887	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			206.00000	209	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,693.00000	2,599	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,428.00000	3,520	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			15.00000	11	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,476.00000	3,569	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			13.00000	10	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,694.00000	2,787	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			31.00000	28	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			339.00000	345	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,676.00000	1,585	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.65	Call			239.00000	242	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,376.00000	2,282	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,282.00000	3,374	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			19.00000	15	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,499.00000	2,591	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			36.00000	32	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			449.00000	460	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,186.00000	1,101	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			311.00000	315	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,848.00000	1,756	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			220.00000	222	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,557.00000	2,463	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			159.00000	160	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,296.00000	3,201	34.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.87010		13.72440		24.24	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.70	Call			967.00000	1,011	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			942.00000	840	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,005.00000	1,049	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			881.00000	779	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,024.00000	1,068	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			850.00000	748	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			986.00000	1,029	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			911.00000	809	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,062.00000	1,114	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			787.00000	694	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,024.00000	1,068	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			850.00000	748	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			913.00000	953	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,039.00000	933	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,043.00000	1,087	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			819.00000	717	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,121.00000	1,197	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			697.00000	627	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,121.00000	1,197	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			697.00000	627	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,101.00000	1,169	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			726.00000	649	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			880.00000	917	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,105.00000	997	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,081.00000	1,141	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			756.00000	671	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			931.00000	972	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,006.00000	902	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,081.00000	1,141	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			756.00000	671	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Call			1,205.00000	1,285	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			630.00000	565	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,149.00000	1,226	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			674.00000	606	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,005.00000	1,049	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			881.00000	779	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			833.00000	867	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,208.00000	1,097	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			682.00000	729	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,458.00000	1,359	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			554.00000	593	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,730.00000	1,623	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			472.00000	505	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,947.00000	1,835	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			616.00000	658	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,591.00000	1,488	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			755.00000	806	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,330.00000	1,236	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			793.00000	835	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,268.00000	1,165	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			632.00000	676	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,557.00000	1,456	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,353.00000	1,440	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			528.00000	470	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,233.00000	1,315	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			609.00000	545	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,447.00000	1,538	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			472.00000	418	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,753.00000	1,856	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			328.00000	286	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,717.00000	1,819	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			343.00000	299	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,789.00000	1,893	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			314.00000	273	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,717.00000	1,819	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			343.00000	299	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,578.00000	1,675	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			404.00000	355	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,612.00000	1,710	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			388.00000	340	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,512.00000	1,606	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			437.00000	385	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,937.00000	2,047	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			263.00000	227	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,647.00000	1,746	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.45	Put			373.00000	326	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,825.00000	1,931	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			301.00000	261	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,900.00000	2,008	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			275.00000	238	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,862.00000	1,969	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			288.00000	249	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,212.00000	2,329	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			188.00000	159	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,132.00000	2,247	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			207.00000	177	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,053.00000	2,166	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			229.00000	196	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,976.00000	2,086	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			251.00000	216	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,682.00000	1,782	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			357.00000	312	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,172.00000	2,288	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			197.00000	168	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,092.00000	2,206	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			218.00000	186	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,014.00000	2,126	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			240.00000	205	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,578.00000	1,675	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			404.00000	355	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,900.00000	2,008	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			275.00000	238	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,545.00000	1,640	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			420.00000	370	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,479.00000	1,572	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			455.00000	401	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,937.00000	2,047	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			263.00000	227	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,862.00000	1,969	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			288.00000	249	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,384.00000	1,472	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			509.00000	452	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,253.00000	2,371	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			178.00000	151	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,092.00000	2,206	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			218.00000	186	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,512.00000	1,606	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			437.00000	385	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,322.00000	1,408	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			548.00000	488	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			1,262.00000	1,345	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			588.00000	525	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,384.00000	1,472	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			509.00000	452	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,545.00000	1,640	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			420.00000	370	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,415.00000	1,505	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			491.00000	435	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,753.00000	1,856	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			328.00000	286	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,682.00000	1,782	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			357.00000	312	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,415.00000	1,505	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			491.00000	435	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,353.00000	1,440	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			528.00000	470	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,292.00000	1,376	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			568.00000	506	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,262.00000	1,345	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			588.00000	525	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			949.00000	991	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			974.00000	871	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,176.00000	1,255	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			652.00000	585	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			896.00000	935	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,072.00000	965	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			773.00000	820	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,299.00000	1,200	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			736.00000	786	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,362.00000	1,266	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			700.00000	748	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,425.00000	1,328	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			665.00000	711	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,491.00000	1,391	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			600.00000	642	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,625.00000	1,522	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			569.00000	609	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,695.00000	1,589	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			540.00000	578	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,765.00000	1,658	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			512.00000	548	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,837.00000	1,728	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			864.00000	900	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,139.00000	1,030	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			718.00000	767	25.32	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	14.40	Put			1,393.00000	1,297	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			648.00000	693	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,524.00000	1,423	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			755.00000	806	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,330.00000	1,236	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			718.00000	767	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,393.00000	1,297	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			648.00000	693	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,524.00000	1,423	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			584.00000	625	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,660.00000	1,555	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			525.00000	563	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,801.00000	1,693	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			498.00000	533	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,874.00000	1,763	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			446.00000	479	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,022.00000	1,908	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			422.00000	453	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,098.00000	1,983	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			400.00000	428	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,175.00000	2,058	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			378.00000	405	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,253.00000	2,135	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			584.00000	625	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,660.00000	1,555	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			554.00000	593	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,730.00000	1,623	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			446.00000	479	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,022.00000	1,908	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			833.00000	867	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,208.00000	1,097	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			931.00000	972	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,006.00000	902	23.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			848.00000	883	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,174.00000	1,063	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,233.00000	1,315	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			609.00000	545	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			896.00000	935	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,072.00000	965	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			848.00000	883	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,174.00000	1,063	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			813.00000	851	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,238.00000	1,131	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			986.00000	1,029	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			911.00000	809	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.15	Call			813.00000	851	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,238.00000	1,131	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,205.00000	1,285	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			630.00000	565	23.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.04420		13.91310		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			295.88000		295.09000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			303.67600		302.86000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			308.43200		309.02300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.19300		123.24800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.43900		126.49300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.44300		129.49700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			297.41600		296.71500		0.00	0.00	0	513.00
GOVI On 07/05/2009 jGovi			305.25300		304.52800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			312.50700		311.76000		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			9.41000		9.31300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76000		8.75600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.09700		8.12500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.95400		8.93700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.68600		8.71400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.75900		8.79300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.65700		8.69400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.55000		11.54200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.52100		10.20400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.93600		8.60800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.83600		7.68300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.59200		7.53100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN02 On 05/02/2009 jNote			8.38000		8.28300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.07200		8.02600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.98100		7.98700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.40200		8.37500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.27400		8.26600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.24200		8.25600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.33100		8.36700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.23600		8.28500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.19300		8.25600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.78900		11.78900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.75500		11.74900		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.63800		11.62500		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.56800		11.55800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.32300		11.31100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.01400		11.00100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.01400		11.00700		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			287.10000		285.94300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			294.66500		293.47200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			301.66800		300.44100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.61000		7.41500		3.00	90,867,224.00	800	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,831.00000	3,536	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.08800		6.85500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,398.00000	3,153	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			361.00000	417	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.59200		6.30300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,330.00000	4,100	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			788.00000	862	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,517.00000	4,283	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			725.00000	794	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.73700		7.77600		11.95	20,223,544.50	150	15,159.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,170.00000	4,311	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,366.00000	1,273	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,321.00000	6,500	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			645.00000	590	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			12,555.00000	12,781	12.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	10.00	Put			64.00000	55	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			8,739.00000	8,944	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			275.00000	246	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			9,999.00000	10,214	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			173.00000	153	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.60400		7.64600		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			8,882.00000	9,067	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,277.00000	1,216	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.52300		7.56800		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,163.00000	9,407	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			88.00000	78	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.65500		7.72500		24.97	0.00	0	2,720.00
R186 On 05/02/2009 Bond Future	9.25	Call			16,401.00000	17,120	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			578.00000	492	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.56300		7.63500		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			10,331.00000	10,818	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,234.00000	5,889	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			17,183.00000	17,821	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,815.00000	2,621	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.51400		7.58800		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			19,764.00000	20,384	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,969.00000	4,736	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			13.61100		11.17800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			812.00000	744	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			834.00000	891	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.46700		11.27900		0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			90.00000	15	0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			172.00000	448	0.52	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.75600		7.78400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			6,704.00000	6,837	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.57300		7.60400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,326.00000	7,468	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			17.00000	15	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.47100		7.50400		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,554.00000	7,696	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			59.00000	54	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.79700		7.84600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,332.00000	8,640	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future				7.66400	7.71600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,588.00000	7,908	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			10.00000	7	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future				7.59100	7.64500		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,233.00000	9,558	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			19.00000	15	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future				7.80600	7.86600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,883.00000	9,293	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				7.68700	7.74900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			8,031.00000	8,449	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			6.00000	4	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future				7.62500	7.69000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,769.00000	10,202	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			9.00000	6	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future				7.76800	7.80700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,569.00000	5,725	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future				7.56600	7.60800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,275.00000	5,429	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			66.00000	57	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future				7.45000	7.49500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,352.00000	6,510	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			94.00000	85	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future				7.82200	7.88200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			9,001.00000	9,423	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				7.71600	7.77800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,071.00000	8,505	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			3.00000	2	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future				7.66100	7.72500		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,845.00000	10,288	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			5.00000	3	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future				7.82900	7.89500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			5,938.00000	6,419	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future				7.77200	7.80400		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			6,540.00000	6,770	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			11.00000	8	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future				7.69100	7.76500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 06/08/2009 Bond Future	9.25	Call			9,910.00000	10,443	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3.00000	2	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.27600		7.36500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			14,743.00000	15,682	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			7.19900		7.29100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			15,497.00000	16,479	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			7.15600		7.24900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			13,941.00000	14,940	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			293.62200		292.92200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			301.35900		300.63500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			308.52000		307.77400		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.72230		6.70970		26.46	6,547,520.20	974	2,856.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			65.00000	49	26.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			55.00000	27	26.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			94.00000	89	31.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			35.00000	17	31.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			130.00000	134	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			20.00000	12	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			176.00000	180	40.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			17.00000	7	40.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			224.00000	227	43.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			14.00000	5	43.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			316.00000	324	50.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			7.00000	2	50.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			176.00000	180	40.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			17.00000	7	40.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			46.00000	26	27.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			86.00000	54	27.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			94.00000	89	31.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			35.00000	17	31.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			21.00000	10	35.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			161.00000	138	35.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			14.00000	9	42.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			204.00000	186	42.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			32.00000	12	28.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			122.00000	90	28.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			790.00000	778	52.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.60	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			890.00000	878	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			1.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			641.00000	628	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			3.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			493.00000	478	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			8.00000	2	49.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			349.00000	330	49.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			12.00000	5	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			252.00000	233	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			365.00000	374	52.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			5.00000	1	52.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			462.00000	473	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			2.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			560.00000	572	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			1.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			270.00000	275	47.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			10.00000	3	47.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			511.00000	522	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			1.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			270.00000	275	47.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			10.00000	3	47.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			32.00000	12	28.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			122.00000	90	28.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			413.00000	423	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			4.00000	1	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			14.00000	9	42.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			204.00000	186	42.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			10.00000	3	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			301.00000	281	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			8.00000	2	49.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			349.00000	330	49.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			4.00000	1	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			445.00000	429	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			2.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			542.00000	528	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			12.00000	5	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			252.00000	233	44.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			4.00000	1	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			445.00000	429	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			316.00000	324	50.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			7.00000	2	50.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			7.00000	2	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			397.00000	379	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			610.00000	622	54.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.10	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			710.00000	722	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			413.00000	423	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			4.00000	1	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			910.00000	922	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			810.00000	822	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			960.00000	972	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			860.00000	872	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			760.00000	772	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			660.00000	672	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			560.00000	572	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			1.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			660.00000	672	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			760.00000	772	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			740.00000	728	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			840.00000	828	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			740.00000	728	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			840.00000	828	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			940.00000	928	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,040.00000	1,028	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			3.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			493.00000	478	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			1.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			591.00000	578	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			691.00000	678	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			990.00000	978	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,090.00000	1,078	52.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,190.00000	1,178	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,290.00000	1,278	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			691.00000	678	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			990.00000	978	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,190.00000	1,178	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			1.00000	0	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			591.00000	578	52.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			511.00000	522	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			1.00000	0	54.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			65.00000	49	26.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			55.00000	27	26.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.83480		6.82220		23.32	6,657,095.20	974	5,000.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			347.00000	341	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			325.00000	306	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			366.00000	360	22.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			293.00000	276	22.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			386.00000	381	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			263.00000	246	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			386.00000	381	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			263.00000	246	22.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			328.00000	322	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			356.00000	338	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			408.00000	405	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			236.00000	220	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			432.00000	430	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			210.00000	195	21.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			486.00000	487	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			164.00000	152	21.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			311.00000	305	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			389.00000	370	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			347.00000	341	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			325.00000	306	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			295.00000	289	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			423.00000	404	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			280.00000	273	24.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			458.00000	439	24.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			295.00000	289	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			423.00000	404	24.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			311.00000	305	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			389.00000	370	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Call			266.00000	259	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			494.00000	474	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			117.00000	110	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			945.00000	925	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			91.00000	85	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,069.00000	1,051	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			148.00000	141	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			825.00000	806	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			199.00000	192	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			677.00000	657	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			241.00000	234	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			569.00000	549	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			253.00000	246	25.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			531.00000	511	25.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			517.00000	519	21.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			145.00000	134	21.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			585.00000	589	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			113.00000	104	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			660.00000	665	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			88.00000	80	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			458.00000	458	21.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			186.00000	173	21.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			622.00000	626	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			100.00000	91	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			458.00000	458	21.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			186.00000	173	21.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			550.00000	553	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			128.00000	118	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			517.00000	519	21.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			145.00000	134	21.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			266.00000	259	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			494.00000	474	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			699.00000	704	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			77.00000	70	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			550.00000	553	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			128.00000	118	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			241.00000	234	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			569.00000	549	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			230.00000	223	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			608.00000	588	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			199.00000	192	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			677.00000	657	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			172.00000	165	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			750.00000	730	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			214.00000	207	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.25	Put			642.00000	622	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			185.00000	178	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			713.00000	693	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			408.00000	405	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			236.00000	220	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			780.00000	787	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			58.00000	52	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			699.00000	704	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			77.00000	70	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			953.00000	962	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			31.00000	27	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			865.00000	873	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			43.00000	38	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			909.00000	917	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			37.00000	32	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			822.00000	829	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			50.00000	44	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			739.00000	745	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			67.00000	60	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			739.00000	745	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			67.00000	60	21.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			230.00000	223	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			608.00000	588	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			172.00000	165	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			750.00000	730	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			159.00000	152	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			787.00000	767	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			137.00000	130	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			864.00000	845	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			126.00000	120	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			904.00000	885	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			108.00000	101	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			986.00000	966	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			77.00000	72	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,155.00000	1,137	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			77.00000	72	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,155.00000	1,137	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			65.00000	60	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,243.00000	1,225	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			55.00000	50	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,332.00000	1,315	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			46.00000	41	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,423.00000	1,407	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			99.00000	93	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,027.00000	1,008	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.85	Call			84.00000	78	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,112.00000	1,093	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			71.00000	66	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,199.00000	1,181	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			60.00000	55	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,287.00000	1,270	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.95320		6.91830		24.26	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			478.00000	491	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			459.00000	438	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			496.00000	509	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			427.00000	406	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			515.00000	528	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			396.00000	375	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			515.00000	528	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			396.00000	375	23.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			496.00000	509	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			427.00000	406	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			460.00000	472	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			491.00000	469	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			534.00000	549	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			365.00000	346	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			554.00000	570	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			335.00000	317	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			599.00000	619	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			281.00000	265	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			427.00000	438	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			558.00000	534	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			460.00000	472	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			491.00000	469	24.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			478.00000	491	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			459.00000	438	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			411.00000	422	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			593.00000	568	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			397.00000	406	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			628.00000	603	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			427.00000	438	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			558.00000	534	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			443.00000	455	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			524.00000	501	24.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			397.00000	406	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			628.00000	603	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			213.00000	227	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,095.00000	1,074	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			191.00000	204	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,173.00000	1,151	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.60	Call			264.00000	279	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			946.00000	926	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			324.00000	341	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	788	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			370.00000	378	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			702.00000	675	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			383.00000	392	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			665.00000	639	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			625.00000	649	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			256.00000	246	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			683.00000	713	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			215.00000	210	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			716.00000	746	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			198.00000	193	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			576.00000	594	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			307.00000	291	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			716.00000	746	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			198.00000	193	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			576.00000	594	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			307.00000	291	22.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			651.00000	681	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			233.00000	227	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			785.00000	816	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			166.00000	163	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			554.00000	570	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			335.00000	317	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			383.00000	392	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			665.00000	639	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			357.00000	365	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			739.00000	712	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			324.00000	341	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	788	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			293.00000	309	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			874.00000	856	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			340.00000	353	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			772.00000	750	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			308.00000	325	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			840.00000	821	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			857.00000	889	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			139.00000	136	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,011.00000	1,044	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			93.00000	91	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			933.00000	965	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			114.00000	112	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			857.00000	889	21.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			139.00000	136	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			785.00000	816	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			166.00000	163	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			972.00000	1,004	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			103.00000	101	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			894.00000	927	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			126.00000	123	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			820.00000	852	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			152.00000	149	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			750.00000	781	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			182.00000	178	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			894.00000	927	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			126.00000	123	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			278.00000	294	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			910.00000	890	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			250.00000	265	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			982.00000	962	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			357.00000	365	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			739.00000	712	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			238.00000	252	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,019.00000	999	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			238.00000	252	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,019.00000	999	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			213.00000	227	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,095.00000	1,074	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			191.00000	204	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,173.00000	1,151	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			171.00000	183	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,253.00000	1,230	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			153.00000	164	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,335.00000	1,311	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			137.00000	147	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,418.00000	1,393	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			122.00000	131	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,503.00000	1,478	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			137.00000	147	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,418.00000	1,393	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			278.00000	294	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			910.00000	890	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			683.00000	713	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			215.00000	210	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.01920		6.99400		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
Total for Derivatives:								7,042,213,001.60	31,315	386,739.00

Grand Total: 7,042,213,001.60 31,315 386,739.00