

Daily MTM Report

Daily summary for 12/12/2008

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			18.39200		18.55000			0.00	0	0.00
R153 On 31/08/2010 Bond			7.76500		7.95000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.67000		7.84000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.56000		7.72000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.40300		12.28100			0.00	0	0.00
R201 On 21/12/2014 Bond			7.71000		7.88000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.72000		7.89000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.72500		7.89500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.74000		7.90500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.73000		7.90500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.72600		7.90400			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			7.17000	7.33000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.16870	10.04640		14.80	1,964,033,561.50	193,145	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call		88.00000	169	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put		42.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call		16.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put		270.00000	131	14.80	393,000,000.00	3,000	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call		7.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put		460.00000	331	14.80	1,986,000,000.00	6,000	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		210.00000	319	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		14.00000	0	14.80	0.00	3,000	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call		27.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put		181.00000	31	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		21.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		224.00000	81	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call		36.00000	19	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put		140.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call		10.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put		364.00000	231	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		8.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		412.00000	281	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call		167.00000	269	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put		20.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call		4.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put		558.00000	431	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call		4.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put		607.00000	481	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call		449.00000	569	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put		3.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		49.00000	69	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		102.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		13.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		316.00000	181	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		49.00000	69	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		102.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		126.00000	219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		29.00000	0	14.80	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	9.80	Call			256.00000	369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			10.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			126.00000	219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			29.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			2.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			806.00000	681	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,055.00000	931	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,154.00000	1,031	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,254.00000	1,131	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			0.00000	0	14.80	0.00	3,000	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			3.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			706.00000	581	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,454.00000	1,331	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			13.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			316.00000	181	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,346.00000	2,469	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			2.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			756.00000	631	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			498.00000	619	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			2.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			946.00000	1,069	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			647.00000	769	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			747.00000	869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			548.00000	669	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			847.00000	969	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			647.00000	769	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,046.00000	1,169	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			996.00000	1,119	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,446.00000	1,569	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,196.00000	1,319	14.80	26,380,000,000.00	20,000	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,596.00000	1,719	14.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.45	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,646.00000	1,769	14.80	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,696.00000	1,819	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,796.00000	1,919	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,746.00000	1,869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,946.00000	2,069	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,046.00000	2,169	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,546.00000	1,669	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,146.00000	2,269	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,946.00000	2,069	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,846.00000	1,969	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,346.00000	1,469	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,846.00000	1,969	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,446.00000	1,569	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,246.00000	1,369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,246.00000	2,369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,146.00000	2,269	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,746.00000	1,869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,196.00000	2,319	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,096.00000	2,219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,996.00000	2,119	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,896.00000	2,019	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,496.00000	1,619	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			0.00000	0	14.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,396.00000	1,519	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,146.00000	1,269	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,346.00000	1,469	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,246.00000	1,369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,296.00000	1,419	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,196.00000	1,319	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,096.00000	1,219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			896.00000	1,019	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			797.00000	919	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			697.00000	819	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			598.00000	719	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			946.00000	1,069	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			847.00000	969	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			256.00000	369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			10.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,646.00000	1,769	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			351.00000	469	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			5.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			351.00000	469	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			5.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			747.00000	869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			303.00000	419	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			7.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			955.00000	831	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,954.00000	1,831	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,454.00000	2,331	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			1.00000	0	14.80	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	11.25	Put			1,204.00000	1,081	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,704.00000	1,581	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,204.00000	2,081	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			697.00000	819	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,304.00000	1,181	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,804.00000	1,681	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,304.00000	2,181	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,704.00000	2,581	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			5.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			509.00000	381	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,004.00000	1,881	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,754.00000	2,631	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,504.00000	3,381	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,254.00000	4,131	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,096.00000	1,219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,904.00000	1,781	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,654.00000	2,531	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,404.00000	3,281	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,154.00000	4,031	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,554.00000	2,431	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,304.00000	3,181	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,054.00000	3,931	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,554.00000	1,431	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,054.00000	2,931	14.80	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	13.85	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,804.00000	3,681	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,946.00000	3,069	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,096.00000	3,219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			3.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			657.00000	531	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,404.00000	1,281	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,154.00000	2,031	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,904.00000	2,781	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,246.00000	3,369	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,496.00000	2,619	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,046.00000	3,169	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,296.00000	2,419	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,954.00000	2,831	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,846.00000	2,969	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,096.00000	2,219	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			598.00000	719	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			27.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			181.00000	31	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			905.00000	781	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,654.00000	1,531	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,404.00000	2,281	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,154.00000	3,031	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,746.00000	2,869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,005.00000	881	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			0.00000	0	14.80	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	11.80	Put			1,754.00000	1,631	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,504.00000	2,381	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,254.00000	3,131	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,546.00000	2,669	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,454.00000	3,331	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,446.00000	2,569	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			2,054.00000	1,931	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,804.00000	2,681	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,554.00000	3,431	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,646.00000	2,769	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			400.00000	519	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			4.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			1.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			1,104.00000	981	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,854.00000	1,731	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,604.00000	2,481	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,354.00000	3,231	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,396.00000	2,519	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,354.00000	1,231	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			2,104.00000	1,981	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,854.00000	2,731	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,604.00000	3,481	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,146.00000	3,269	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,746.00000	2,869	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,596.00000	2,719	14.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	14.80	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 16/03/2009 Currency Future			10.40500	10.28500		26.38	548,770,105.00	52,741	124,190.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		581.00000	597	25.92	149,250,000.00	250	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		596.00000	492	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		563.00000	577	26.15	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		628.00000	522	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		528.00000	539	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		693.00000	584	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		545.00000	558	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		660.00000	553	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		480.00000	487	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		795.00000	682	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		495.00000	504	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		760.00000	649	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		452.00000	457	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		867.00000	752	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		511.00000	521	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		726.00000	616	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		601.00000	617	25.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		566.00000	462	25.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		640.00000	660	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		505.00000	405	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		682.00000	708	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		447.00000	353	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		399.00000	410	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		964.00000	855	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		367.00000	376	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		1,032.00000	921	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		466.00000	472	27.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		831.00000	717	27.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		434.00000	442	28.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		899.00000	787	28.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		480.00000	487	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		795.00000	682	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		621.00000	638	25.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		536.00000	433	25.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		682.00000	708	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		447.00000	353	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		621.00000	638	25.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		536.00000	433	25.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		581.00000	597	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		596.00000	492	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		322.00000	328	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,137.00000	1,023	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		246.00000	247	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,361.00000	1,242	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.45	Call			235.00000	236	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,400.00000	1,281	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			204.00000	203	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,519.00000	1,398	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			351.00000	359	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,066.00000	954	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,396.00000	2,510	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			11.00000	5	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			844.00000	893	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			309.00000	238	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,156.00000	1,227	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			171.00000	122	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,011.00000	1,072	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			226.00000	167	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			876.00000	928	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			291.00000	223	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,082.00000	1,148	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			197.00000	143	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			942.00000	998	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			257.00000	193	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,233.00000	1,308	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			148.00000	103	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,605.00000	1,699	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			70.00000	44	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,562.00000	1,654	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			77.00000	49	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,738.00000	1,837	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			53.00000	32	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,738.00000	1,837	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			53.00000	32	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,783.00000	1,883	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			48.00000	28	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,920.00000	2,025	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			35.00000	20	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,874.00000	1,978	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			39.00000	23	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,829.00000	1,930	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			44.00000	25	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,014.00000	2,121	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			29.00000	16	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,783.00000	1,883	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			48.00000	28	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,251.00000	2,363	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			16.00000	8	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,155.00000	2,266	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put			20.00000	11	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,061.00000	2,169	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			26.00000	14	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,967.00000	2,073	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			32.00000	18	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,693.00000	1,791	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			58.00000	36	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,519.00000	1,609	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			84.00000	54	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,967.00000	2,073	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			32.00000	18	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,874.00000	1,978	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			39.00000	23	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,519.00000	1,609	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			84.00000	54	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,434.00000	1,520	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			99.00000	65	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,299.00000	2,412	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			14.00000	7	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,203.00000	2,314	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			18.00000	9	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,108.00000	2,217	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			23.00000	12	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,649.00000	1,745	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			64.00000	40	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,203.00000	2,314	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			18.00000	9	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,108.00000	2,217	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			23.00000	12	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,649.00000	1,745	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			64.00000	40	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,562.00000	1,654	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			77.00000	49	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,476.00000	1,564	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			91.00000	59	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,251.00000	2,363	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			16.00000	8	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,155.00000	2,266	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			20.00000	11	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,693.00000	1,791	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			58.00000	36	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,014.00000	2,121	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			29.00000	16	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,393.00000	1,477	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			108.00000	72	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,312.00000	1,391	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			127.00000	86	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,233.00000	1,308	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			148.00000	103	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,312.00000	1,391	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			127.00000	86	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,082.00000	1,148	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			197.00000	143	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			942.00000	998	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			257.00000	193	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			876.00000	928	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			291.00000	223	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,476.00000	1,564	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			91.00000	59	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,156.00000	1,227	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			171.00000	122	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			813.00000	860	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			328.00000	255	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			753.00000	795	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			368.00000	290	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			705.00000	733	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			420.00000	328	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			813.00000	860	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			328.00000	255	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			753.00000	795	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			368.00000	290	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			661.00000	683	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			476.00000	378	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,119.00000	1,187	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			184.00000	132	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,046.00000	1,109	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			211.00000	154	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			976.00000	1,035	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			241.00000	180	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			909.00000	963	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			274.00000	208	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			783.00000	827	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			348.00000	272	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			728.00000	764	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			393.00000	309	24.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			640.00000	660	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			505.00000	405	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			495.00000	504	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			760.00000	649	27.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			466.00000	472	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			831.00000	717	27.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			336.00000	343	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,101.00000	988	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			308.00000	313	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,173.00000	1,058	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			545.00000	558	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			660.00000	553	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			416.00000	428	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			931.00000	823	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			382.00000	393	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			997.00000	888	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			416.00000	428	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			931.00000	823	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			295.00000	299	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,210.00000	1,094	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	272	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,284.00000	1,167	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	272	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,284.00000	1,167	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			224.00000	224	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,439.00000	1,319	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			185.00000	184	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,600.00000	1,479	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			168.00000	166	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,683.00000	1,561	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			152.00000	149	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,767.00000	1,644	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			138.00000	134	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,853.00000	1,729	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			336.00000	343	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,101.00000	988	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			308.00000	313	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,173.00000	1,058	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			282.00000	285	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,247.00000	1,130	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			257.00000	259	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,322.00000	1,204	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			214.00000	213	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,479.00000	1,358	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			194.00000	193	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,559.00000	1,438	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			177.00000	174	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,642.00000	1,519	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			160.00000	157	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,725.00000	1,602	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call		168.00000	166	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,683.00000	1,561	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		661.00000	683	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		476.00000	378	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		382.00000	393	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		997.00000	888	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		322.00000	328	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,137.00000	1,023	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		563.00000	577	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		628.00000	522	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		399.00000	410	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		964.00000	855	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.59040	10.49730		26.44	52,952.00	5	4,566.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		824.00000	821	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		827.00000	731	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		788.00000	783	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		891.00000	793	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		771.00000	765	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		924.00000	825	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		806.00000	802	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		859.00000	762	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		722.00000	713	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,024.00000	923	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		754.00000	747	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		957.00000	857	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		691.00000	682	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,094.00000	991	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		843.00000	841	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		796.00000	700	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		904.00000	899	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		706.00000	609	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		923.00000	920	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		675.00000	580	25.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		635.00000	633	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,188.00000	1,092	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		600.00000	596	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,252.00000	1,156	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		706.00000	697	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,059.00000	957	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		722.00000	713	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,024.00000	923	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		806.00000	802	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		859.00000	762	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		672.00000	666	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,125.00000	1,026	27.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			863.00000	861	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			765.00000	670	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			863.00000	861	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			765.00000	670	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			534.00000	527	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,386.00000	1,287	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			446.00000	437	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,599.00000	1,496	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			432.00000	423	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,635.00000	1,533	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			394.00000	384	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,747.00000	1,644	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			583.00000	578	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,285.00000	1,188	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			706.00000	697	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,059.00000	957	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,068.00000	1,086	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			520.00000	445	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,348.00000	1,380	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			351.00000	290	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,218.00000	1,244	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			421.00000	353	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,097.00000	1,116	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			499.00000	426	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,282.00000	1,311	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			385.00000	320	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,156.00000	1,179	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	389	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,416.00000	1,451	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			319.00000	261	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,746.00000	1,796	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			199.00000	155	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,746.00000	1,796	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			199.00000	155	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,864.00000	1,919	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			167.00000	128	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,905.00000	1,960	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			157.00000	120	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,945.00000	2,003	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			148.00000	112	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,028.00000	2,088	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			131.00000	98	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,987.00000	2,045	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			139.00000	105	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,155.00000	2,219	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			108.00000	79	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,987.00000	2,045	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			139.00000	105	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,825.00000	1,877	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			177.00000	137	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,329.00000	2,398	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			82.00000	58	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,241.00000	2,308	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			94.00000	68	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,070.00000	2,131	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			123.00000	91	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,669.00000	1,716	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			222.00000	175	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,595.00000	1,638	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			247.00000	197	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,285.00000	2,353	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			88.00000	63	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,198.00000	2,263	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			101.00000	73	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,112.00000	2,175	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			115.00000	85	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,785.00000	1,836	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			188.00000	146	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,708.00000	1,755	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			210.00000	165	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,632.00000	1,677	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			235.00000	186	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,508.00000	2,582	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			61.00000	42	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,418.00000	2,490	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			71.00000	49	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,070.00000	2,131	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			123.00000	91	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,155.00000	2,219	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			108.00000	79	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,373.00000	2,444	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			76.00000	54	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,198.00000	2,263	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			101.00000	73	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,785.00000	1,836	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			188.00000	146	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,028.00000	2,088	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			131.00000	98	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,945.00000	2,003	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			148.00000	112	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,864.00000	1,919	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			167.00000	128	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,632.00000	1,677	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			235.00000	186	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,558.00000	1,599	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			261.00000	209	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,486.00000	1,524	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			289.00000	234	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,558.00000	1,599	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			261.00000	209	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,218.00000	1,244	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			421.00000	353	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,282.00000	1,311	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			385.00000	320	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,039.00000	1,056	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			542.00000	465	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			984.00000	998	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			586.00000	507	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			942.00000	941	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			645.00000	551	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,486.00000	1,524	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			289.00000	234	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,156.00000	1,179	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	389	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			984.00000	998	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			586.00000	507	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,416.00000	1,451	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			319.00000	261	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,097.00000	1,116	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			499.00000	426	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,315.00000	1,345	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			368.00000	305	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,250.00000	1,277	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			403.00000	337	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,187.00000	1,211	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			440.00000	371	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,126.00000	1,147	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			479.00000	407	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,011.00000	1,026	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			564.00000	486	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			963.00000	969	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			615.00000	529	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			883.00000	880	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	639	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			738.00000	730	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Put			990.00000	890	26.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			600.00000	596	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,252.00000	1,156	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			566.00000	561	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,319.00000	1,220	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			904.00000	899	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			706.00000	609	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			788.00000	783	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			891.00000	793	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			654.00000	652	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,156.00000	1,061	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			617.00000	614	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,220.00000	1,124	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			691.00000	682	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,094.00000	991	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			617.00000	614	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,220.00000	1,124	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			550.00000	544	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,352.00000	1,254	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			518.00000	511	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,421.00000	1,321	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			488.00000	480	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,491.00000	1,390	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			460.00000	451	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,562.00000	1,461	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			503.00000	496	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,456.00000	1,355	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			474.00000	466	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,526.00000	1,425	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			419.00000	410	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,672.00000	1,569	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			370.00000	360	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,823.00000	1,719	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			348.00000	336	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,901.00000	1,796	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			326.00000	315	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,979.00000	1,874	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			306.00000	294	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,059.00000	1,954	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			407.00000	397	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,709.00000	1,606	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			382.00000	372	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,785.00000	1,681	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			359.00000	348	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,862.00000	1,757	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.10	Call			337.00000	325	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,940.00000	1,835	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			474.00000	466	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,526.00000	1,425	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			348.00000	336	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,901.00000	1,796	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			963.00000	969	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			615.00000	529	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			883.00000	880	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	639	25.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			771.00000	765	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			924.00000	825	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,011.00000	1,026	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			564.00000	486	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			942.00000	941	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			645.00000	551	24.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			550.00000	544	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,352.00000	1,254	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			518.00000	511	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,421.00000	1,321	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			635.00000	633	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,188.00000	1,092	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			534.00000	527	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,386.00000	1,287	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.76160		10.63660		0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.90530		10.77840		26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,159.00000	1,193	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,180.00000	1,088	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,124.00000	1,159	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,246.00000	1,154	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,091.00000	1,124	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,313.00000	1,219	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,044.00000	1,074	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,415.00000	1,319	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,059.00000	1,090	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,381.00000	1,285	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			999.00000	1,027	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,521.00000	1,421	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,028.00000	1,058	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,450.00000	1,353	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			763.00000	778	29.51	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,284.00000	2,172	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,520.00000	1,578	23.99	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			642.00000	572	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			918.00000	941	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,739.00000	1,636	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,246.00000	1,285	25.66	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,018.00000	929	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			944.00000	968	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,665.00000	1,563	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			644.00000	653	30.93	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,865.00000	2,748	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,473.00000	1,527	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			695.00000	622	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,303.00000	1,345	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			925.00000	839	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			824.00000	842	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,046.00000	1,937	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			744.00000	758	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,365.00000	2,252	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			675.00000	686	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,696.00000	2,580	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			615.00000	623	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,037.00000	2,918	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,343.00000	1,387	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			865.00000	782	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,193.00000	1,228	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,114.00000	1,023	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			846.00000	865	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,968.00000	1,860	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			691.00000	703	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,613.00000	2,498	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			629.00000	638	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,951.00000	2,833	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,465.00000	2,571	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			186.00000	165	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,000.00000	2,089	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			321.00000	284	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,621.00000	1,685	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			542.00000	480	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			803.00000	820	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,124.00000	2,015	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			594.00000	609	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,116.00000	3,004	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,547.00000	2,654	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			169.00000	149	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,070.00000	2,166	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			292.00000	261	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,674.00000	1,748	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			495.00000	443	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,385.00000	1,432	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			807.00000	726	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,159.00000	1,193	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,180.00000	1,088	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			971.00000	997	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,592.00000	1,492	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			708.00000	720	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,530.00000	2,415	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,224.00000	2,324	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			245.00000	219	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,799.00000	1,879	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			420.00000	374	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,228.00000	1,266	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,049.00000	960	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			869.00000	889	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,891.00000	1,784	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			535.00000	548	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,356.00000	3,242	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,146.00000	2,245	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			268.00000	239	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,735.00000	1,813	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			457.00000	407	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,428.00000	1,478	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			750.00000	673	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			725.00000	739	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,447.00000	2,333	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			629.00000	638	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,951.00000	2,833	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			516.00000	528	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,438.00000	3,323	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,303.00000	2,405	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			224.00000	200	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,864.00000	1,948	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			385.00000	342	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,265.00000	1,304	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			986.00000	899	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			893.00000	915	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,815.00000	1,709	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			763.00000	778	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,284.00000	2,172	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			659.00000	669	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,780.00000	2,664	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			554.00000	568	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,275.00000	3,162	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,383.00000	2,487	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.60	Put			205.00000	182	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,931.00000	2,018	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			352.00000	312	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,570.00000	1,630	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			591.00000	525	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			782.00000	798	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,204.00000	2,093	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			675.00000	686	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,696.00000	2,580	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			574.00000	588	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,195.00000	3,083	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,263.00000	2,365	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			235.00000	209	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,831.00000	1,913	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			403.00000	358	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,497.00000	1,552	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			668.00000	597	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			881.00000	902	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,852.00000	1,747	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			753.00000	768	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,325.00000	2,212	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			651.00000	661	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,823.00000	2,706	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			544.00000	558	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,316.00000	3,202	31.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.24600		14.99300		13.49	16,892,568.00	1,108	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			81.00000	246	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			88.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			57.00000	146	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			164.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			67.00000	196	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			124.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			51.00000	96	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			208.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			47.00000	46	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			254.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			8.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			715.00000	454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			38.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			395.00000	104	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			44.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			301.00000	4	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			67.00000	196	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			124.00000	0	13.49	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	15.45	Call			29.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			486.00000	204	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			3.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			860.00000	604	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			5.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			812.00000	554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			23.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			530.00000	254	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			116.00000	296	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			73.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			11.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			668.00000	404	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			909.00000	654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,058.00000	804	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,108.00000	854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			5.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			812.00000	554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			11.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			668.00000	404	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,157.00000	904	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,507.00000	1,254	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,457.00000	1,204	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,907.00000	1,654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,107.00000	1,854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,657.00000	2,404	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,257.00000	3,004	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,407.00000	3,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,157.00000	2,904	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,707.00000	2,454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,707.00000	2,454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	13.49	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	18.10	Put			3,107.00000	2,854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,657.00000	1,404	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			959.00000	704	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,207.00000	954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,108.00000	854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			57.00000	146	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			164.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			37.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			444.00000	154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			155.00000	346	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			62.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			245.00000	446	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			52.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			291.00000	496	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			48.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			416.00000	646	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			23.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			647.00000	896	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			4.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			552.00000	796	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			9.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			460.00000	696	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			17.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			375.00000	596	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			32.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			199.00000	396	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			56.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			337.00000	546	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			44.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			41.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			348.00000	54	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			18.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			575.00000	304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			599.00000	846	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			6.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			505.00000	746	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			12.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			416.00000	646	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			23.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			14.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			621.00000	354	13.49	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	14.80	Call			245.00000	446	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			52.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			41.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			348.00000	54	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			460.00000	696	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			17.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			375.00000	596	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			32.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			51.00000	96	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			208.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			155.00000	346	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			62.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			37.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			444.00000	154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,008.00000	754	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			14.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			621.00000	354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			909.00000	654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,307.00000	1,054	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			909.00000	654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,207.00000	954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,407.00000	1,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,407.00000	1,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,607.00000	1,354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			18.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			575.00000	304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			6.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			763.00000	504	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			3.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			860.00000	604	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,058.00000	804	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,257.00000	1,004	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,357.00000	1,104	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	13.49	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	16.55	Put			1,557.00000	1,304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,757.00000	1,504	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,857.00000	1,604	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,957.00000	1,704	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			2,057.00000	1,804	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,807.00000	2,554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,907.00000	2,654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			3,007.00000	2,754	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,207.00000	2,954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,307.00000	3,054	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,507.00000	3,254	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,207.00000	1,954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,307.00000	2,054	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,407.00000	2,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,507.00000	2,254	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,607.00000	2,354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,407.00000	2,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,607.00000	2,354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,907.00000	2,654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,107.00000	2,854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,757.00000	2,504	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,857.00000	2,604	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,957.00000	2,704	13.49	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	18.05	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,057.00000	2,804	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,357.00000	3,104	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,457.00000	3,204	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,557.00000	3,304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,207.00000	2,954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,307.00000	3,054	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,407.00000	3,154	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,607.00000	3,354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,707.00000	3,454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,807.00000	3,554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,857.00000	2,604	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,057.00000	2,804	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,357.00000	3,104	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,557.00000	3,304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,657.00000	3,404	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,257.00000	2,004	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,357.00000	2,104	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,457.00000	2,204	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,557.00000	2,304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,707.00000	1,454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,807.00000	1,554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,907.00000	1,654	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	13.49	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	17.00	Put			2,007.00000	1,754	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,707.00000	1,454	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,807.00000	1,554	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,107.00000	1,854	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,207.00000	1,954	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,307.00000	2,054	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,557.00000	1,304	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,607.00000	1,354	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			6.00000	0	13.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			763.00000	504	13.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.58260		15.33000		25.73	11,406,463.20	732	10,980.00
£ / R On 16/03/2009 Currency Future	15.35	Call			788.00000	903	24.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			808.00000	671	24.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			769.00000	883	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			839.00000	701	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			788.00000	903	24.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			808.00000	671	24.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			734.00000	842	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			904.00000	759	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			807.00000	924	24.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			777.00000	641	24.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			717.00000	822	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			937.00000	789	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			539.00000	649	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,259.00000	1,116	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			669.00000	766	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,039.00000	884	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			701.00000	803	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			971.00000	820	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			630.00000	732	26.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,100.00000	949	26.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			489.00000	592	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,359.00000	1,210	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			505.00000	611	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,325.00000	1,178	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			592.00000	699	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,162.00000	1,016	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			539.00000	649	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.05	Put			1,259.00000	1,116	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			458.00000	557	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,428.00000	1,274	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			429.00000	523	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,499.00000	1,341	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			429.00000	523	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,499.00000	1,341	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			574.00000	683	26.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,194.00000	1,051	26.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			401.00000	491	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,571.00000	1,409	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			315.00000	391	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,835.00000	1,658	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			337.00000	418	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,757.00000	1,585	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			244.00000	308	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,114.00000	1,925	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			195.00000	249	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,365.00000	2,166	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			127.00000	165	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,847.00000	2,633	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			77.00000	103	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,397.00000	3,170	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			68.00000	91	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,538.00000	3,308	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			87.00000	116	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,257.00000	3,034	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			137.00000	178	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,757.00000	2,546	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			91.00000	121	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,211.00000	2,988	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			293.00000	365	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,913.00000	1,733	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			522.00000	629	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,292.00000	1,147	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			374.00000	461	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,644.00000	1,478	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			556.00000	668	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,226.00000	1,086	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			769.00000	883	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			839.00000	701	25.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			847.00000	968	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			717.00000	585	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			751.00000	862	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			871.00000	730	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Call			701.00000	803	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			971.00000	820	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			866.00000	996	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			686.00000	563	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			907.00000	1,053	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			627.00000	521	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			929.00000	1,083	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			599.00000	500	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,155.00000	1,338	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			425.00000	356	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,093.00000	1,271	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			463.00000	389	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,033.00000	1,207	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			503.00000	424	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			975.00000	1,144	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			545.00000	461	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			886.00000	1,024	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			656.00000	542	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,033.00000	1,207	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			503.00000	424	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			975.00000	1,144	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			545.00000	461	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			807.00000	924	24.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			777.00000	641	24.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,123.00000	1,305	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			443.00000	372	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,062.00000	1,239	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			482.00000	406	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,003.00000	1,175	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			523.00000	442	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			951.00000	1,113	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			571.00000	481	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			827.00000	946	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			747.00000	613	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			630.00000	732	26.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,100.00000	949	26.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			592.00000	699	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,162.00000	1,016	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			907.00000	1,053	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			627.00000	521	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			866.00000	996	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			686.00000	563	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			717.00000	822	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			937.00000	789	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			685.00000	784	25.88	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 16/03/2009 Currency Future	15.65	Put			1,005.00000	852	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			649.00000	749	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,069.00000	916	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			611.00000	715	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,131.00000	983	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			685.00000	784	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,005.00000	852	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			489.00000	592	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,359.00000	1,210	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			458.00000	557	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,428.00000	1,274	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			349.00000	432	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,719.00000	1,549	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			556.00000	668	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,226.00000	1,086	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			522.00000	629	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,292.00000	1,147	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			374.00000	461	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,644.00000	1,478	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			326.00000	404	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,796.00000	1,621	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			473.00000	575	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,393.00000	1,242	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			443.00000	540	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,463.00000	1,307	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			415.00000	507	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,535.00000	1,374	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			387.00000	476	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,607.00000	1,443	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			362.00000	446	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,682.00000	1,513	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			592.00000	699	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,162.00000	1,016	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			273.00000	341	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,993.00000	1,809	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			253.00000	319	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,073.00000	1,886	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			235.00000	297	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,155.00000	1,965	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			218.00000	277	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,238.00000	2,044	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			117.00000	153	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,937.00000	2,720	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			107.00000	142	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,027.00000	2,809	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			99.00000	131	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,119.00000	2,898	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			84.00000	112	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,304.00000	3,079	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			77.00000	103	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,397.00000	3,170	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			71.00000	95	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,491.00000	3,262	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			65.00000	87	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,585.00000	3,355	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			188.00000	240	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,408.00000	2,207	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			174.00000	223	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,494.00000	2,290	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			161.00000	207	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,581.00000	2,375	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			148.00000	192	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,668.00000	2,460	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			174.00000	223	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,494.00000	2,290	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			148.00000	192	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,668.00000	2,460	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			117.00000	153	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,937.00000	2,720	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			99.00000	131	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,119.00000	2,898	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			121.00000	159	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,891.00000	2,676	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			112.00000	147	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,982.00000	2,765	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			103.00000	136	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,073.00000	2,853	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			95.00000	126	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,165.00000	2,943	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			80.00000	107	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,350.00000	3,125	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			74.00000	99	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,444.00000	3,216	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			62.00000	84	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,632.00000	3,401	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			91.00000	121	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,211.00000	2,988	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			65.00000	87	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,585.00000	3,355	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			59.00000	80	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,679.00000	3,448	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			54.00000	74	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,774.00000	3,541	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			50.00000	68	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,870.00000	3,635	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			45.00000	62	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,965.00000	3,730	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			84.00000	112	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,304.00000	3,079	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			59.00000	80	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,679.00000	3,448	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			54.00000	74	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,774.00000	3,541	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			181.00000	231	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,451.00000	2,249	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			167.00000	215	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,537.00000	2,332	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			154.00000	200	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,624.00000	2,417	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			143.00000	185	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,713.00000	2,503	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			132.00000	172	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,802.00000	2,589	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			263.00000	330	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,033.00000	1,847	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			227.00000	287	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,197.00000	2,004	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			210.00000	267	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,280.00000	2,085	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			326.00000	404	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,796.00000	1,621	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			304.00000	378	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,874.00000	1,695	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			283.00000	353	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,953.00000	1,771	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			263.00000	330	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,033.00000	1,847	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			181.00000	231	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,451.00000	2,249	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			443.00000	540	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,463.00000	1,307	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			315.00000	391	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,835.00000	1,658	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			304.00000	378	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,874.00000	1,695	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			649.00000	749	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,069.00000	916	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			611.00000	715	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,131.00000	983	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			387.00000	476	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,607.00000	1,443	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			886.00000	1,024	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			656.00000	542	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			611.00000	715	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,131.00000	983	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			505.00000	611	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,325.00000	1,178	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.85870		15.64620		25.68	158,587.00	10	75.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,132.00000	1,229	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,136.00000	1,020	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,114.00000	1,208	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,167.00000	1,050	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,151.00000	1,249	25.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,105.00000	990	25.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,096.00000	1,188	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,199.00000	1,080	25.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,151.00000	1,249	25.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,105.00000	990	25.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,061.00000	1,150	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,265.00000	1,141	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			874.00000	970	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,578.00000	1,462	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,011.00000	1,095	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,365.00000	1,236	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,044.00000	1,131	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,298.00000	1,172	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			970.00000	1,060	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,424.00000	1,302	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			819.00000	912	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,673.00000	1,553	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,417.00000	1,560	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			770.00000	701	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			931.00000	1,027	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,485.00000	1,368	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			855.00000	951	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,609.00000	1,492	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			785.00000	875	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,739.00000	1,616	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			751.00000	839	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,805.00000	1,680	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 12/06/2009 Currency Future	16.75	Call			735.00000	821	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,839.00000	1,712	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			837.00000	931	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,641.00000	1,523	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			911.00000	1,011	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,515.00000	1,402	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			719.00000	804	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,873.00000	1,745	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			614.00000	690	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,118.00000	1,981	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			643.00000	721	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,047.00000	1,912	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			523.00000	590	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,377.00000	2,231	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			454.00000	514	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,607.00000	2,456	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			338.00000	387	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,092.00000	2,928	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			250.00000	288	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,603.00000	3,429	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			231.00000	267	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,735.00000	3,558	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			277.00000	318	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,430.00000	3,259	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			347.00000	396	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,051.00000	2,888	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			365.00000	416	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,968.00000	2,807	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			284.00000	326	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,387.00000	3,217	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			587.00000	660	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,191.00000	2,052	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			892.00000	991	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,546.00000	1,432	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,210.00000	1,309	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,013.00000	900	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,078.00000	1,169	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,232.00000	1,110	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,249.00000	1,362	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			952.00000	853	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,287.00000	1,417	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			891.00000	808	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,307.00000	1,445	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			861.00000	786	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,532.00000	1,681	24.80	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 12/06/2009 Currency Future	14.80	Put			686.00000	622	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,474.00000	1,620	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			727.00000	661	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,361.00000	1,501	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			815.00000	743	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,268.00000	1,389	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			921.00000	830	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,230.00000	1,335	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			984.00000	877	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,189.00000	1,289	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,043.00000	930	24.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,532.00000	1,681	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			686.00000	622	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,474.00000	1,620	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			727.00000	661	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,268.00000	1,389	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			921.00000	830	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,230.00000	1,335	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			984.00000	877	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,389.00000	1,530	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	722	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,334.00000	1,473	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			838.00000	764	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,170.00000	1,270	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,074.00000	961	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,078.00000	1,169	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,232.00000	1,110	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,044.00000	1,131	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,298.00000	1,172	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,503.00000	1,650	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			706.00000	641	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,445.00000	1,590	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			749.00000	681	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,389.00000	1,530	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			793.00000	722	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,334.00000	1,473	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			838.00000	764	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,170.00000	1,270	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,074.00000	961	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,132.00000	1,229	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,136.00000	1,020	25.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			931.00000	1,027	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,485.00000	1,368	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,044.00000	1,131	25.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,298.00000	1,172	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Call			970.00000	1,060	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,424.00000	1,302	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,028.00000	1,113	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,331.00000	1,204	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			991.00000	1,077	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,395.00000	1,269	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			855.00000	951	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,609.00000	1,492	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,011.00000	1,095	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,365.00000	1,236	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			892.00000	991	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,546.00000	1,432	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			785.00000	875	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,739.00000	1,616	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			719.00000	804	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,873.00000	1,745	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			751.00000	839	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,805.00000	1,680	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			688.00000	770	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,941.00000	1,811	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			658.00000	737	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,011.00000	1,878	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			688.00000	770	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,941.00000	1,811	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			629.00000	706	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,082.00000	1,947	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			802.00000	893	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,706.00000	1,585	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			768.00000	856	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,772.00000	1,648	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			703.00000	786	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,907.00000	1,778	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			672.00000	753	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,976.00000	1,845	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			950.00000	1,044	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,454.00000	1,335	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			874.00000	970	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,578.00000	1,462	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			703.00000	786	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,907.00000	1,778	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			561.00000	631	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,264.00000	2,123	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			535.00000	604	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,339.00000	2,195	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			511.00000	577	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 12/06/2009 Currency Future	17.55	Put			2,414.00000	2,268	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			487.00000	551	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,491.00000	2,342	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			330.00000	378	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,134.00000	2,969	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			314.00000	360	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,218.00000	3,051	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			298.00000	343	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,302.00000	3,134	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			270.00000	310	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,473.00000	3,302	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			256.00000	295	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,560.00000	3,386	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			243.00000	281	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,647.00000	3,472	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			443.00000	502	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,647.00000	2,494	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			422.00000	480	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,726.00000	2,571	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			402.00000	457	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,806.00000	2,649	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			383.00000	436	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,887.00000	2,728	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			422.00000	480	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,726.00000	2,571	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			383.00000	436	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,887.00000	2,728	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			330.00000	378	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,134.00000	2,969	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			298.00000	343	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,302.00000	3,134	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			322.00000	369	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,176.00000	3,010	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			306.00000	351	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,260.00000	3,092	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			291.00000	334	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,345.00000	3,175	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			263.00000	303	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,517.00000	3,344	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			237.00000	274	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,691.00000	3,515	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			225.00000	260	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,779.00000	3,601	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			270.00000	310	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,473.00000	3,302	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 12/06/2009 Currency Future	19.05	Call			243.00000	281	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,647.00000	3,472	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			219.00000	254	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,823.00000	3,645	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			208.00000	241	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,912.00000	3,732	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			197.00000	229	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,001.00000	3,820	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			187.00000	217	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,091.00000	3,909	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			263.00000	303	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,517.00000	3,344	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			213.00000	247	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,867.00000	3,688	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			202.00000	235	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,956.00000	3,776	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			548.00000	617	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,301.00000	2,159	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			499.00000	564	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,453.00000	2,305	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			476.00000	539	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,530.00000	2,380	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			432.00000	491	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,686.00000	2,532	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			412.00000	468	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,766.00000	2,610	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			392.00000	447	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,846.00000	2,688	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			374.00000	426	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,927.00000	2,767	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			629.00000	706	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,082.00000	1,947	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			601.00000	675	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,154.00000	2,016	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			574.00000	646	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,227.00000	2,087	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			548.00000	617	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,301.00000	2,159	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			432.00000	491	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,686.00000	2,532	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			768.00000	856	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,772.00000	1,648	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			614.00000	690	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,118.00000	1,981	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			643.00000	721	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 12/06/2009 Currency Future	17.05	Put			2,047.00000	1,912	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			561.00000	631	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,264.00000	2,123	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			511.00000	577	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,414.00000	2,268	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			950.00000	1,044	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,454.00000	1,335	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			837.00000	931	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,641.00000	1,523	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			16.12120		15.85820		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.61330		13.32310		11.21	405,512,980.40	29,788	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			72.00000	313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			49.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			107.00000	363	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			34.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			190.00000	463	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			17.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			235.00000	513	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			12.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			147.00000	413	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			24.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			378.00000	663	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			5.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			329.00000	613	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			6.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			575.00000	863	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			525.00000	813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			476.00000	763	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			3.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			53.00000	263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			80.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			282.00000	563	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			9.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			427.00000	713	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			4.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			282.00000	563	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			9.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			674.00000	963	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			624.00000	913	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			23.00000	113	11.21	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	13.50	Put			200.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			7.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			484.00000	187	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			3.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			880.00000	587	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,228.00000	937	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,823.00000	2,113	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			3.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			830.00000	537	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			12.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			339.00000	37	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			4.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			781.00000	487	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			923.00000	1,213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			724.00000	1,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,073.00000	1,363	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,473.00000	1,763	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,423.00000	1,713	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,523.00000	1,813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,423.00000	1,713	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,223.00000	1,513	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,273.00000	1,563	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,173.00000	1,463	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,623.00000	1,913	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,573.00000	1,863	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,673.00000	1,963	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,773.00000	2,063	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,023.00000	2,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	0	11.21	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			1,923.00000	2,213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,723.00000	2,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,323.00000	1,613	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,973.00000	2,263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,873.00000	2,163	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,473.00000	1,763	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,373.00000	1,663	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,123.00000	1,413	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,023.00000	1,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			973.00000	1,263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			873.00000	1,163	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,023.00000	2,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,923.00000	2,213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,523.00000	1,813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			973.00000	1,263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			774.00000	1,063	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,023.00000	1,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			824.00000	1,113	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,723.00000	2,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,223.00000	1,513	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			923.00000	1,213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			724.00000	1,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			774.00000	1,063	11.21	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	12.55	Put			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			525.00000	813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			39.00000	213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			116.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			10.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			387.00000	87	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			6.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			582.00000	287	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			4.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			681.00000	387	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			979.00000	687	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,078.00000	787	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,178.00000	887	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			30.00000	163	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			157.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			18.00000	63	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			245.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			8.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			435.00000	137	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			6.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			533.00000	237	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			5.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			632.00000	337	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			4.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			731.00000	437	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			15.00000	13	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			292.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			7.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			484.00000	187	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			4.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			781.00000	487	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			929.00000	637	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,029.00000	737	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,128.00000	837	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,973.00000	2,263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,027.00000	1,737	11.21	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	16.15	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,827.00000	2,537	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,627.00000	3,337	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,427.00000	4,137	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			1,977.00000	1,687	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,777.00000	2,487	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,577.00000	3,287	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,377.00000	4,087	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,323.00000	2,613	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			39.00000	213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			116.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,677.00000	1,387	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,477.00000	2,187	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,277.00000	2,987	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,077.00000	3,787	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,723.00000	3,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,278.00000	987	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,077.00000	1,787	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,877.00000	2,587	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,677.00000	3,387	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,023.00000	3,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,223.00000	2,513	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			2.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			979.00000	687	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,777.00000	1,487	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	0	11.21	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	15.90	Put			2,577.00000	2,287	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,377.00000	3,087	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,473.00000	3,763	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,673.00000	2,963	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			6.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			533.00000	237	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,328.00000	1,037	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,127.00000	1,837	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			2,927.00000	2,637	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,723.00000	4,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,923.00000	3,213	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,123.00000	2,413	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			1,877.00000	1,587	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,677.00000	2,387	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,823.00000	4,113	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,023.00000	3,313	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,577.00000	2,287	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,773.00000	4,063	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,973.00000	3,263	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,173.00000	2,463	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,827.00000	1,537	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,627.00000	2,337	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,873.00000	4,163	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			3,073.00000	3,363	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	11.21	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			2,273.00000	2,563	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,727.00000	1,437	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,527.00000	2,237	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,523.00000	3,813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,723.00000	3,013	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,278.00000	987	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,423.00000	3,713	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,623.00000	2,913	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,378.00000	1,087	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,177.00000	1,887	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			2,977.00000	2,687	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,323.00000	3,613	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,523.00000	2,813	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,477.00000	1,187	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,277.00000	1,987	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,077.00000	2,787	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,623.00000	3,913	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,823.00000	3,113	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			3,273.00000	3,563	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,473.00000	2,763	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,527.00000	1,237	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,327.00000	2,037	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			0.00000	0	11.21	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	16.45	Put			3,127.00000	2,837	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			3,173.00000	3,463	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,373.00000	2,663	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,627.00000	1,337	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,427.00000	2,137	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,227.00000	2,937	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call			3,223.00000	3,513	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call			2,423.00000	2,713	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put			1,577.00000	1,287	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put			2,377.00000	2,087	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put			3,177.00000	2,887	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call			3,573.00000	3,863	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call			2,773.00000	3,063	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,173.00000	1,463	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,228.00000	937	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,027.00000	1,737	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,827.00000	2,537	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Call			3,373.00000	3,663	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Call			2,573.00000	2,863	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.75	Put			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Call			1.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.75	Put			1,428.00000	1,137	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.55	Put			2,227.00000	1,937	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Call			0.00000	0	11.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.35	Put			3,027.00000	2,737	11.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.90170		13.60920		22.64	764,593.50	55	6,614.00
€ / R On 16/03/2009 Currency Future	13.60	Call			652.00000	767	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Put			643.00000	465	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			692.00000	816	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			583.00000	414	21.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			735.00000	868	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			526.00000	366	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			757.00000	895	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			498.00000	343	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			713.00000	841	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			554.00000	390	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			804.00000	951	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			445.00000	299	20.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			780.00000	923	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			471.00000	321	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			652.00000	767	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			643.00000	465	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			907.00000	1,077	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			348.00000	225	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			880.00000	1,042	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			371.00000	240	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			634.00000	744	21.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			674.00000	492	21.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			671.00000	791	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			612.00000	439	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			829.00000	981	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			420.00000	279	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			993.00000	1,184	20.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			283.00000	182	20.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			963.00000	1,148	20.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			304.00000	196	20.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			583.00000	678	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			774.00000	576	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			484.00000	554	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,025.00000	802	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			397.00000	448	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,337.00000	1,096	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			337.00000	376	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,628.00000	1,374	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			417.00000	471	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,257.00000	1,020	24.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			510.00000	586	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			951.00000	734	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			524.00000	602	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			914.00000	701	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			427.00000	484	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,218.00000	982	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.20	Call			1,508.00000	1,764	20.03	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			99.00000	62	20.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,123.00000	1,337	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			214.00000	135	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,023.00000	1,221	19.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			264.00000	170	19.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,269.00000	1,499	19.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			160.00000	97	19.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,592.00000	1,859	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			83.00000	57	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,592.00000	1,859	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			83.00000	57	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,635.00000	1,907	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			75.00000	55	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,550.00000	1,811	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			90.00000	60	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,386.00000	1,626	19.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			127.00000	74	19.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,426.00000	1,669	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			117.00000	68	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,308.00000	1,541	19.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			148.00000	89	19.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,772.00000	2,051	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			63.00000	49	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,467.00000	1,717	19.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			107.00000	65	19.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,678.00000	1,955	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			69.00000	53	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,155.00000	2,438	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			46.00000	36	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,059.00000	2,341	23.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			49.00000	39	23.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,963.00000	2,244	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			53.00000	42	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,867.00000	2,147	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			58.00000	45	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,426.00000	1,669	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			117.00000	68	19.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,107.00000	2,389	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			47.00000	38	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,011.00000	2,292	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			51.00000	40	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,915.00000	2,195	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			56.00000	44	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,820.00000	2,099	21.79	0.00	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			61.00000	47	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,725.00000	2,003	21.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			66.00000	51	21.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,635.00000	1,907	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			75.00000	55	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,867.00000	2,147	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			58.00000	45	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,347.00000	1,583	19.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			137.00000	81	19.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,550.00000	1,811	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			90.00000	60	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,232.00000	1,457	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			173.00000	106	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,159.00000	1,376	19.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			199.00000	125	19.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,232.00000	1,457	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			173.00000	106	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,159.00000	1,376	19.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			199.00000	125	19.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,088.00000	1,298	19.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			229.00000	146	19.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,195.00000	1,417	19.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			186.00000	115	19.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,011.00000	2,292	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			51.00000	40	22.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,820.00000	2,099	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			61.00000	47	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,386.00000	1,626	19.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			127.00000	74	19.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,195.00000	1,417	19.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			186.00000	115	19.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,054.00000	1,259	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			245.00000	157	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			568.00000	658	22.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			808.00000	606	22.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			497.00000	570	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			988.00000	768	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			935.00000	1,112	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			326.00000	210	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,054.00000	1,259	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			245.00000	157	19.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			616.00000	721	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			707.00000	519	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			449.00000	510	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,139.00000	909	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Call			671.00000	791	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			612.00000	439	21.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			484.00000	554	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,025.00000	802	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,203.00000	2,487	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			44.00000	35	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			322.00000	358	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,713.00000	1,456	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			247.00000	272	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,238.00000	1,971	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			192.00000	209	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,782.00000	2,507	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			151.00000	162	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,342.00000	3,060	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,023.00000	1,221	19.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			264.00000	170	19.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			378.00000	425	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,419.00000	1,174	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			289.00000	319	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,930.00000	1,667	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			222.00000	243	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,463.00000	2,191	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			173.00000	188	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,014.00000	2,736	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			236.00000	260	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,327.00000	2,058	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			169.00000	184	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,060.00000	2,782	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			108.00000	126	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,799.00000	3,524	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			62.00000	72	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,552.00000	4,270	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,300.00000	2,584	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			40.00000	32	24.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			599.00000	699	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			740.00000	548	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			276.00000	305	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,017.00000	1,753	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			196.00000	213	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,736.00000	2,461	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			137.00000	153	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,477.00000	3,201	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			79.00000	92	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,220.00000	3,940	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,689.00000	2,976	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.95	Put			30.00000	24	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			330.00000	367	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,670.00000	1,415	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			231.00000	254	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,372.00000	2,102	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			166.00000	180	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,107.00000	2,828	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			104.00000	121	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,845.00000	3,570	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,032.00000	3,318	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	16	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,251.00000	2,535	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			42.00000	33	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			387.00000	436	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,378.00000	1,135	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			270.00000	298	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,061.00000	1,797	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			132.00000	150	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,523.00000	3,248	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,472.00000	3,759	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			12.00000	7	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,717.00000	4,006	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			8.00000	4	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,934.00000	3,221	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			25.00000	20	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			552.00000	638	22.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			843.00000	636	22.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			369.00000	415	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,460.00000	1,213	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			258.00000	286	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,149.00000	1,884	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			184.00000	200	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,875.00000	2,599	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,815.00000	4,105	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			6.00000	3	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,032.00000	3,318	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	16	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			387.00000	436	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,378.00000	1,135	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,766.00000	4,055	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			7.00000	4	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,983.00000	3,270	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			24.00000	18	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			568.00000	658	22.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			808.00000	606	22.49	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 16/03/2009 Currency Future	15.45	Call			264.00000	292	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,105.00000	1,840	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			188.00000	204	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,828.00000	2,553	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,914.00000	4,204	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			5.00000	2	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,130.00000	3,415	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			21.00000	14	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,348.00000	2,633	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			39.00000	31	24.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			406.00000	459	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,297.00000	1,058	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			282.00000	312	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,973.00000	1,710	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			200.00000	218	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,691.00000	2,416	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,520.00000	3,808	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			11.00000	6	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,738.00000	3,025	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			29.00000	23	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			497.00000	570	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			988.00000	768	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,423.00000	3,709	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			14.00000	8	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,640.00000	2,926	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			31.00000	25	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			472.00000	539	23.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,063.00000	837	23.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			227.00000	248	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,417.00000	2,147	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			163.00000	176	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,154.00000	2,874	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,326.00000	3,611	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			16.00000	9	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,543.00000	2,828	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			33.00000	27	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			449.00000	510	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,139.00000	909	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			309.00000	341	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,799.00000	1,540	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			217.00000	238	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,508.00000	2,236	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			157.00000	169	32.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,248.00000	2,967	32.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,618.00000	3,907	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Put			9.00000	5	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,836.00000	3,123	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			27.00000	21	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,347.00000	1,583	19.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			137.00000	81	19.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			353.00000	395	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,543.00000	1,293	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			176.00000	192	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,967.00000	2,690	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,277.00000	3,562	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			18.00000	10	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,494.00000	2,779	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			35.00000	28	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			438.00000	497	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,178.00000	945	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			302.00000	334	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,843.00000	1,582	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			213.00000	232	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,554.00000	2,281	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			154.00000	165	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,295.00000	3,014	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,180.00000	3,464	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			20.00000	12	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,397.00000	2,682	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			37.00000	30	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			204.00000	222	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,645.00000	2,371	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			146.00000	159	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,387.00000	3,107	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,229.00000	3,513	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			20.00000	11	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,445.00000	2,730	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			36.00000	29	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			296.00000	326	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,887.00000	1,624	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			209.00000	227	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,599.00000	2,326	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,520.00000	3,808	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			11.00000	6	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,569.00000	3,857	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			10.00000	6	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,787.00000	3,074	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			28.00000	22	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			345.00000	385	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,585.00000	1,333	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.65	Call			242.00000	266	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,282.00000	2,014	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,374.00000	3,660	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			15.00000	8	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,591.00000	2,877	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			32.00000	26	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			460.00000	524	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,101.00000	873	24.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			315.00000	350	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,756.00000	1,498	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			222.00000	243	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,463.00000	2,191	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			160.00000	172	32.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,201.00000	2,921	32.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.12860		13.87010		23.51	565,144.00	40	2,585.00
€ / R On 12/06/2009 Currency Future	13.85	Call			953.00000	1,044	22.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			933.00000	765	22.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,011.00000	1,105	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			840.00000	676	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,049.00000	1,160	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			779.00000	632	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,068.00000	1,189	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			748.00000	610	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,029.00000	1,132	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			809.00000	654	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,114.00000	1,247	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			694.00000	568	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,068.00000	1,189	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			748.00000	610	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,087.00000	1,218	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			717.00000	589	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,197.00000	1,338	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			627.00000	509	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,197.00000	1,338	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			627.00000	509	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,169.00000	1,307	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			649.00000	529	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			917.00000	1,006	23.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			997.00000	827	23.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,141.00000	1,277	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			671.00000	548	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			972.00000	1,063	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			902.00000	735	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,141.00000	1,277	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			671.00000	548	22.32	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	13.15	Call			1,285.00000	1,433	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			565.00000	454	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,226.00000	1,369	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			606.00000	491	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,049.00000	1,160	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			779.00000	632	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			867.00000	948	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,097.00000	920	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			729.00000	813	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,359.00000	1,185	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			593.00000	663	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,623.00000	1,434	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			505.00000	565	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,835.00000	1,636	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			658.00000	735	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,488.00000	1,306	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			806.00000	877	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,236.00000	1,048	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			835.00000	912	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,165.00000	983	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			676.00000	754	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,456.00000	1,275	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,440.00000	1,600	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			470.00000	372	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,315.00000	1,466	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			545.00000	437	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,538.00000	1,706	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			418.00000	327	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,856.00000	2,045	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			286.00000	216	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,819.00000	2,005	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			299.00000	227	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,893.00000	2,084	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			273.00000	206	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,819.00000	2,005	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			299.00000	227	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,675.00000	1,852	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			355.00000	274	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,710.00000	1,890	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			340.00000	262	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,606.00000	1,778	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			385.00000	300	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,047.00000	2,246	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			227.00000	168	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,746.00000	1,928	22.32	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	12.45	Put			326.00000	250	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,931.00000	2,124	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			261.00000	196	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,008.00000	2,205	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			238.00000	177	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,969.00000	2,165	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			249.00000	186	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,329.00000	2,543	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			159.00000	114	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,247.00000	2,456	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			177.00000	128	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,166.00000	2,371	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			196.00000	143	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,086.00000	2,288	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			216.00000	159	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,782.00000	1,967	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			312.00000	238	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,288.00000	2,499	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			168.00000	121	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,206.00000	2,414	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			186.00000	135	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,126.00000	2,329	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			205.00000	151	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,675.00000	1,852	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			355.00000	274	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,008.00000	2,205	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			238.00000	177	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,640.00000	1,815	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			370.00000	287	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,572.00000	1,742	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			401.00000	313	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,047.00000	2,246	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			227.00000	168	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,969.00000	2,165	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			249.00000	186	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,472.00000	1,635	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			452.00000	356	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,371.00000	2,586	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			151.00000	108	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,206.00000	2,414	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			186.00000	135	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,606.00000	1,778	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			385.00000	300	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,408.00000	1,566	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			488.00000	387	22.32	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	13.05	Call			1,345.00000	1,499	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			525.00000	420	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,472.00000	1,635	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			452.00000	356	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,640.00000	1,815	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			370.00000	287	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,505.00000	1,670	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			435.00000	342	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,856.00000	2,045	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			286.00000	216	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,782.00000	1,967	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			312.00000	238	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,505.00000	1,670	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			435.00000	342	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,440.00000	1,600	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			470.00000	372	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,376.00000	1,532	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			506.00000	403	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,345.00000	1,499	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			525.00000	420	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			991.00000	1,084	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			871.00000	705	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,255.00000	1,401	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			585.00000	472	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			935.00000	1,025	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			965.00000	796	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			820.00000	894	23.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,200.00000	1,016	23.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			786.00000	861	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,266.00000	1,082	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			748.00000	829	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,328.00000	1,150	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			711.00000	793	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,391.00000	1,215	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			642.00000	716	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,522.00000	1,338	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			609.00000	680	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,589.00000	1,402	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			578.00000	646	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,658.00000	1,467	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			548.00000	612	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,728.00000	1,534	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			900.00000	987	23.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,030.00000	858	23.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			767.00000	844	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Put			1,297.00000	1,116	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			693.00000	773	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,423.00000	1,245	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			806.00000	877	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,236.00000	1,048	24.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			767.00000	844	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,297.00000	1,116	24.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			693.00000	773	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,423.00000	1,245	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			625.00000	698	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,555.00000	1,370	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			563.00000	629	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,693.00000	1,500	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			533.00000	596	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,763.00000	1,568	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			479.00000	535	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,908.00000	1,706	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			453.00000	506	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,983.00000	1,778	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			428.00000	479	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,058.00000	1,851	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			405.00000	453	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,135.00000	1,924	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			625.00000	698	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,555.00000	1,370	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			593.00000	663	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,623.00000	1,434	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			479.00000	535	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,908.00000	1,706	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			867.00000	948	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,097.00000	920	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			972.00000	1,063	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			902.00000	735	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			883.00000	967	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,063.00000	889	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,315.00000	1,466	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			545.00000	437	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			935.00000	1,025	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			965.00000	796	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			883.00000	967	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,063.00000	889	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			851.00000	930	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,131.00000	951	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,029.00000	1,132	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			809.00000	654	22.32	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	14.15	Call			851.00000	930	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,131.00000	951	23.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,285.00000	1,433	22.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			565.00000	454	22.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.34060		14.04420		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			298.69200		295.88000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			306.56800		303.67600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			313.08400		308.43200		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.83100		123.19300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.18100		126.43900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.20600		129.44300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			299.89650		297.41600		0.00	23,991,720.00	8	505.00
GOVI On 07/05/2009 jGovi			308.01000		305.25300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			315.33500		312.50700		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			9.34200		9.41000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.52900		8.76000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.88600		8.09700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.73900		8.95400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.47400		8.68600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.55000		8.75900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.44600		8.65700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.39200		11.55000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.47300		10.52100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.89600		8.93600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.75600		7.83600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.58300		7.59200		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			8.25700		8.38000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.92600		8.07200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.81200		7.98100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.18700		8.40200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.04300		8.27400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.99300		8.24200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.11300		8.33100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.01400		8.23600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.96800		8.19300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.69800		11.78900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.58900		11.75500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.47200		11.63800		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.51300		11.56800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.31100		11.32300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.04900		11.01400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.07100		11.01400		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			290.24100		287.10000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			298.09300		294.66500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			305.18200		301.66800		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.40500		7.61000		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,536.00000	3,846	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			6.84000		7.08800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,153.00000	3,407	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			417.00000	351	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.28000		6.59200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,100.00000	4,343	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			862.00000	777	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,283.00000	4,531	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			794.00000	714	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.56300		7.73700		11.95	0.00	0	15,159.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,311.00000	5,053	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			1,273.00000	963	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,500.00000	7,384	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			590.00000	421	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			12,781.00000	13,812	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			55.00000	34	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			8,944.00000	9,916	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			246.00000	166	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,214.00000	11,213	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			153.00000	100	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.42100		7.60400		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,067.00000	9,931	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,216.00000	1,003	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.33000		7.52300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,407.00000	10,475	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			78.00000	46	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.49400		7.65500		24.97	0.00	0	2,720.00
R186 On 05/02/2009 Bond Future	9.25	Call			17,120.00000	18,857	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			492.00000	347	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.39800		7.56300		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			10,818.00000	12,037	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,889.00000	5,171	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			17,821.00000	19,371	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,621.00000	2,234	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.34500		7.51400		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			20,384.00000	21,879	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,736.00000	4,252	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.21800		13.61100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			744.00000	797	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			891.00000	821	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.43200		12.46700		0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			15.00000	72	0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			448.00000	200	0.49	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.58300		7.75600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			6,837.00000	7,667	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			7.39000		7.57300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,468.00000	8,315	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			15.00000	7	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.27800		7.47100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,696.00000	8,547	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			54.00000	31	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.62400		7.79700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,640.00000	9,735	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			7.48500	7.66400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		7,908.00000	9,025	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		7.00000	2	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.40400	7.59100		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		9,558.00000	10,701	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		15.00000	7	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.64500	7.80600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		9,293.00000	10,403	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			7.52000	7.68700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		8,449.00000	9,590	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		4.00000	1	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.45100	7.62500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		10,202.00000	11,374	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		6.00000	3	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.59500	7.76800		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		5,725.00000	6,420	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.38200	7.56600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,429.00000	6,120	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		57.00000	32	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.25300	7.45000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,510.00000	7,215	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		85.00000	54	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.65000	7.82200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		9,423.00000	10,648	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			7.53900	7.71600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		8,505.00000	9,758	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		2.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.47700	7.66100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		10,288.00000	11,577	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3.00000	1	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.65600	7.82900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		6,419.00000	7,695	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			7.55500	7.77200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		6,770.00000	8,359	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		8.00000	1	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.50300	7.69100		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			10,443.00000	11,815	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2.00000	1	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future				7.11500	7.27600		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			15,682.00000	17,421	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				7.03600	7.19900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			16,479.00000	18,262	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				6.99000	7.15600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			14,940.00000	16,766	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				296.08600	293.62200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				304.09600	301.35900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				311.32700	308.52000		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future				6.72670	6.72230		12.67	11,206,682.20	1,666	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			49.00000	27	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			27.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			89.00000	77	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			17.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			134.00000	127	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			12.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			180.00000	177	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			7.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			227.00000	227	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			5.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			324.00000	327	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			2.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			180.00000	177	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			7.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			26.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			54.00000	23	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			89.00000	77	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			17.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			10.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			138.00000	123	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			9.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			186.00000	173	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			12.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			90.00000	73	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			778.00000	773	12.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.60	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			878.00000	873	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			628.00000	623	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			478.00000	473	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			2.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			330.00000	323	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			5.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			233.00000	223	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			374.00000	377	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			1.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			473.00000	477	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			572.00000	577	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			275.00000	277	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			3.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			522.00000	527	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			275.00000	277	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			3.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			12.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			90.00000	73	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			423.00000	427	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			1.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			9.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			186.00000	173	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			3.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			281.00000	273	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			2.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			330.00000	323	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			1.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			429.00000	423	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			528.00000	523	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			5.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			233.00000	223	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			1.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			429.00000	423	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			324.00000	327	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			2.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			2.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			379.00000	373	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			622.00000	627	12.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.10	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			722.00000	727	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			423.00000	427	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			1.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			922.00000	927	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			822.00000	827	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			972.00000	977	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			872.00000	877	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			772.00000	777	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			672.00000	677	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			572.00000	577	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			672.00000	677	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			772.00000	777	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			728.00000	723	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			828.00000	823	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			728.00000	723	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			828.00000	823	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			928.00000	923	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,028.00000	1,023	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			478.00000	473	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			578.00000	573	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			678.00000	673	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			978.00000	973	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,078.00000	1,073	12.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,178.00000	1,173	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,278.00000	1,273	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			678.00000	673	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			978.00000	973	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,178.00000	1,173	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			578.00000	573	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			522.00000	527	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			0.00000	0	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			49.00000	27	12.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			27.00000	0	12.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.85680		6.83480		23.79	0.00	0	5,000.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			322.00000	333	23.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			338.00000	327	23.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			341.00000	352	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			306.00000	296	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			360.00000	373	22.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			276.00000	266	22.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			381.00000	395	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			246.00000	238	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			381.00000	395	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			246.00000	238	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			405.00000	418	22.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			220.00000	211	22.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			430.00000	444	21.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			195.00000	187	21.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			487.00000	503	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			152.00000	146	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			305.00000	315	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			370.00000	358	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			341.00000	352	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			306.00000	296	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			289.00000	298	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			404.00000	391	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			273.00000	283	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			439.00000	426	24.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			289.00000	298	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			404.00000	391	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			305.00000	315	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			370.00000	358	24.17	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			259.00000	268	25.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			474.00000	461	25.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			110.00000	118	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			925.00000	912	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			85.00000	92	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,051.00000	1,036	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			141.00000	150	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			806.00000	793	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			192.00000	203	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			657.00000	647	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			234.00000	242	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			549.00000	535	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			246.00000	254	25.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			511.00000	498	25.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			519.00000	535	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	128	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			589.00000	607	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			104.00000	100	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			665.00000	683	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			80.00000	77	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			458.00000	472	21.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			173.00000	165	21.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			626.00000	645	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			91.00000	88	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			458.00000	472	21.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			173.00000	165	21.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			553.00000	570	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			118.00000	113	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			519.00000	535	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	128	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			259.00000	268	25.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			474.00000	461	25.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			704.00000	723	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			70.00000	67	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			553.00000	570	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			118.00000	113	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			234.00000	242	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			549.00000	535	26.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			223.00000	230	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			588.00000	573	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			192.00000	203	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			657.00000	647	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			165.00000	175	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			730.00000	718	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			207.00000	219	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.25	Put			622.00000	612	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			178.00000	189	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			693.00000	682	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			405.00000	418	22.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			220.00000	211	22.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			787.00000	806	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			52.00000	50	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			704.00000	723	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			70.00000	67	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			962.00000	982	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			27.00000	26	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			873.00000	893	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			38.00000	36	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			917.00000	937	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			32.00000	31	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			829.00000	849	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			44.00000	42	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			745.00000	764	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	58	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			745.00000	764	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	58	21.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			223.00000	230	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			588.00000	573	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			165.00000	175	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			730.00000	718	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			152.00000	162	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			767.00000	756	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			130.00000	139	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			845.00000	832	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			120.00000	128	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			885.00000	871	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			101.00000	109	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			966.00000	952	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			72.00000	78	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,137.00000	1,121	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			72.00000	78	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,137.00000	1,121	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			60.00000	65	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,225.00000	1,209	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			50.00000	55	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,315.00000	1,298	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			41.00000	46	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,407.00000	1,389	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			93.00000	100	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,008.00000	994	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.85	Call			78.00000	85	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,093.00000	1,078	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			66.00000	71	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,181.00000	1,165	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			55.00000	60	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,270.00000	1,253	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.95550		6.95320		24.05	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			472.00000	473	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			469.00000	468	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			491.00000	492	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			438.00000	437	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			509.00000	512	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			406.00000	407	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			528.00000	531	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			375.00000	376	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			528.00000	531	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			375.00000	376	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			509.00000	512	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			406.00000	407	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			472.00000	473	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			469.00000	468	24.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			549.00000	551	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			346.00000	346	22.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			570.00000	574	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			317.00000	318	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			619.00000	622	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			265.00000	267	22.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			438.00000	438	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			534.00000	532	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			491.00000	492	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			438.00000	437	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			422.00000	422	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			568.00000	566	24.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			406.00000	406	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			603.00000	601	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			438.00000	438	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			534.00000	532	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			455.00000	455	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			501.00000	500	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			406.00000	406	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			603.00000	601	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			227.00000	221	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,074.00000	1,066	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			204.00000	198	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,151.00000	1,143	26.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.60	Call			279.00000	273	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			926.00000	918	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			341.00000	335	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			788.00000	779	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			378.00000	378	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			675.00000	672	25.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			392.00000	392	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			639.00000	636	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			649.00000	649	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			246.00000	244	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			713.00000	713	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			210.00000	208	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			746.00000	747	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			193.00000	191	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			594.00000	597	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			291.00000	291	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			746.00000	747	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			193.00000	191	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			594.00000	597	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			291.00000	291	22.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			681.00000	681	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			227.00000	225	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			816.00000	816	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			163.00000	161	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			570.00000	574	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			317.00000	318	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			392.00000	392	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			639.00000	636	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			365.00000	364	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			712.00000	709	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			341.00000	335	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			788.00000	779	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			309.00000	303	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			856.00000	847	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			353.00000	352	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			750.00000	746	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			325.00000	318	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			821.00000	813	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			889.00000	889	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			136.00000	134	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,044.00000	1,045	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			91.00000	90	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			965.00000	966	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			112.00000	110	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			889.00000	889	21.85	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			136.00000	134	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			816.00000	816	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			163.00000	161	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,004.00000	1,005	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			101.00000	100	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			927.00000	927	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			123.00000	122	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			852.00000	852	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			149.00000	147	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			781.00000	781	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			178.00000	175	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			927.00000	927	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			123.00000	122	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			294.00000	288	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			890.00000	882	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			265.00000	259	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			962.00000	954	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			365.00000	364	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			712.00000	709	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			252.00000	246	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			999.00000	990	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			252.00000	246	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			999.00000	990	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			227.00000	221	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,074.00000	1,066	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			204.00000	198	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,151.00000	1,143	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			183.00000	178	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,230.00000	1,222	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			164.00000	159	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,311.00000	1,303	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			147.00000	142	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,393.00000	1,386	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			131.00000	126	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,478.00000	1,471	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			147.00000	142	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,393.00000	1,386	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			294.00000	288	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			890.00000	882	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			713.00000	713	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			210.00000	208	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.04460		7.01920		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:								31,891,605,356.80	314,548	247,656.00

Grand Total: 31,891,605,356.80 314,548 247,656.00