

# Daily MTM Report

Daily summary for 01/12/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR2 On 19/01/2009 Bond			19.07500	19.08500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.25500	8.27000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26500	8.28500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.23000	8.25000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.23000	12.06400			0.00	0	0.00
R201 On 21/12/2014 Bond			8.30000	8.32000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.32000	8.34000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.32000	8.34000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.30500	8.32500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.32000	8.34000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.32000	8.34400			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				7.88000	7.89500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.27820		10.03280		33.23	22,776,491.20	2,216	168,501.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			273.00000	404	34.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			241.00000	126	34.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			328.00000	476	34.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			195.00000	97	34.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			357.00000	513	34.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			174.00000	85	34.63	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			170.00000	226	33.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			437.00000	248	33.23	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			107.00000	133	36.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			674.00000	455	36.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			99.00000	122	36.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			716.00000	493	36.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			145.00000	189	34.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			512.00000	311	34.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			124.00000	159	35.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			592.00000	380	35.34	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			526.00000	719	35.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			93.00000	41	35.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			199.00000	279	33.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			366.00000	201	33.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			233.00000	338	33.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			301.00000	160	33.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			134.00000	173	34.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			552.00000	345	34.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			157.00000	207	33.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			474.00000	279	33.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			233.00000	338	33.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			301.00000	160	33.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			184.00000	252	33.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			401.00000	223	33.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			300.00000	439	34.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			217.00000	111	34.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			388.00000	552	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			155.00000	74	34.78	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 12/12/2008 Currency Future	9.95	Call			300.00000	439	34.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			217.00000	111	34.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			72.00000	86	39.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			889.00000	658	39.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			46.00000	56	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,113.00000	877	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			39.00000	45	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,206.00000	967	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			32.00000	36	42.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,300.00000	1,058	42.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			23.00000	24	43.10	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			85.00000	102	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			803.00000	574	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,490.00000	1,246	43.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			157.00000	207	33.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			474.00000	279	33.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,335.00000	2,578	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			2.00000	0	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			78.00000	94	38.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			845.00000	616	38.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			564.00000	763	35.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			81.00000	35	35.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			957.00000	1,193	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			24.00000	15	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			685.00000	904	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			52.00000	26	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			770.00000	1,000	39.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			37.00000	22	39.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			603.00000	810	36.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			70.00000	32	36.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			862.00000	1,096	41.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			29.00000	18	41.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			685.00000	904	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			52.00000	26	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,054.00000	1,291	44.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			21.00000	13	44.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,005.00000	1,242	43.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			22.00000	14	43.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,444.00000	1,685	50.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			11.00000	6	50.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,199.00000	1,438	46.77	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			16.00000	10	46.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,592.00000	1,833	52.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			9.00000	5	52.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,641.00000	1,883	53.32	0.00	0	20.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.40	Put			8.00000	4	53.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,690.00000	1,932	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			7.00000	4	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,789.00000	2,032	55.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			6.00000	3	55.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,740.00000	1,982	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			7.00000	4	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,938.00000	2,181	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			5.00000	3	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,037.00000	2,280	57.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			4.00000	2	57.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,543.00000	1,784	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			10.00000	5	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,136.00000	2,379	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			3.00000	1	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,938.00000	2,181	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			5.00000	3	57.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,838.00000	2,081	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			6.00000	3	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,346.00000	1,586	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			13.00000	8	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,838.00000	2,081	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			6.00000	3	56.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,444.00000	1,685	50.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			11.00000	6	50.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,248.00000	1,487	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			15.00000	9	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,236.00000	2,479	54.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			3.00000	0	54.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,136.00000	2,379	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			3.00000	1	56.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,740.00000	1,982	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			7.00000	4	54.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,186.00000	2,429	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			3.00000	1	55.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,086.00000	2,329	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			4.00000	1	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,987.00000	2,231	58.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			4.00000	2	58.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,888.00000	2,131	56.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			5.00000	3	56.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,493.00000	1,734	51.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			11.00000	6	51.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,395.00000	1,635	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			12.00000	7	49.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,151.00000	1,389	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			18.00000	11	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,346.00000	1,586	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			13.00000	8	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,248.00000	1,487	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			15.00000	9	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,297.00000	1,537	48.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			14.00000	8	48.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,199.00000	1,438	46.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			16.00000	10	46.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,102.00000	1,340	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			19.00000	12	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			909.00000	1,145	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			27.00000	17	41.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			814.00000	1,048	40.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			32.00000	20	40.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			727.00000	952	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			44.00000	24	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			643.00000	857	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			61.00000	29	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			957.00000	1,193	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			24.00000	15	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			862.00000	1,096	41.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			29.00000	18	41.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			388.00000	552	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			155.00000	74	34.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,641.00000	1,883	53.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			8.00000	4	53.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			454.00000	634	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			121.00000	56	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			454.00000	634	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			121.00000	56	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			770.00000	1,000	39.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			37.00000	22	39.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			420.00000	593	34.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			138.00000	64	34.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			216.00000	308	33.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			333.00000	180	33.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			55.00000	67	40.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,022.00000	789	40.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			13.00000	10	46.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,980.00000	1,732	46.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			7.00000	7	53.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,475.00000	2,228	53.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			35.00000	41	42.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,253.00000	1,012	42.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			17.00000	14	44.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,734.00000	1,486	44.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			10.00000	8	50.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,227.00000	1,980	50.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			727.00000	952	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			44.00000	24	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			30.00000	33	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,347.00000	1,105	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			15.00000	12	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,832.00000	1,584	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			9.00000	7	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,326.00000	2,079	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			6.00000	5	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,723.00000	2,477	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			115.00000	145	35.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			632.00000	417	35.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			12.00000	10	47.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,029.00000	1,781	47.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			5.00000	5	55.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,773.00000	2,526	55.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			1.00000	1	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,519.00000	3,273	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,267.00000	4,022	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,102.00000	1,340	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			19.00000	12	45.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			13.00000	11	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,931.00000	1,682	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			6.00000	5	55.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,673.00000	2,427	55.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			2.00000	2	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,419.00000	3,174	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,168.00000	3,922	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			7.00000	6	54.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,574.00000	2,328	54.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			2.00000	2	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,319.00000	3,074	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,068.00000	3,822	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			20.00000	19	43.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,587.00000	1,341	43.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			4.00000	3	58.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,071.00000	2,825	58.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			1.00000	1	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,818.00000	3,573	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,933.00000	3,178	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,083.00000	3,328	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			92.00000	112	37.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			759.00000	533	37.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			25.00000	26	42.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,442.00000	1,198	42.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			10.00000	8	49.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,178.00000	1,930	49.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			5.00000	4	57.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,922.00000	2,676	57.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,233.00000	3,478	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,484.00000	2,728	50.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			1.00000	0	50.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,033.00000	3,278	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,285.00000	2,528	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			2.00000	0	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			4.00000	4	57.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,972.00000	2,725	57.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,833.00000	3,078	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,086.00000	2,329	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			4.00000	1	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			643.00000	857	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			61.00000	29	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			199.00000	279	33.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			366.00000	201	33.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			60.00000	73	40.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			977.00000	745	40.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			18.00000	15	43.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,685.00000	1,437	43.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			8.00000	7	52.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,425.00000	2,179	52.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			3.00000	3	59.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,170.00000	2,925	59.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,733.00000	2,978	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			50.00000	62	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,068.00000	834	41.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			16.00000	12	44.40	0.00	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			1,783.00000	1,534	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			7.00000	6	54.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,524.00000	2,278	54.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			2.00000	3	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,270.00000	3,024	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,533.00000	2,778	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			1.00000	0	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			2.00000	2	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,469.00000	3,223	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,434.00000	2,678	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			1.00000	0	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			11.00000	9	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			2,079.00000	1,831	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			5.00000	4	56.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,822.00000	2,576	56.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			1.00000	1	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,568.00000	3,323	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,633.00000	2,878	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			489.00000	676	35.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			107.00000	48	35.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			42.00000	50	41.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			1,159.00000	922	41.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			14.00000	11	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,881.00000	1,633	45.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			6.00000	6	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,624.00000	2,377	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			2.00000	2	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,369.00000	3,124	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,384.00000	2,628	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			1.00000	0	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			27.00000	29	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,394.00000	1,151	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			11.00000	9	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			2,128.00000	1,880	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			5.00000	4	56.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,872.00000	2,626	56.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			1.00000	1	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,618.00000	3,373	59.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,133.00000	3,378	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	47.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.51040		10.25840		28.07	101,152,089.60	9,624	28,185.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			633.00000	736	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			625.00000	475	26.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			671.00000	783	26.49	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	10.15	Put			563.00000	422	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			711.00000	837	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			503.00000	377	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			546.00000	636	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			788.00000	625	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			434.00000	515	29.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,026.00000	855	29.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			402.00000	482	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,094.00000	922	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			501.00000	580	28.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			893.00000	720	28.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			515.00000	598	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			857.00000	687	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			562.00000	654	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			754.00000	593	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			596.00000	693	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			688.00000	532	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			469.00000	546	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			961.00000	786	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			515.00000	598	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			857.00000	687	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			614.00000	713	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			656.00000	503	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			653.00000	759	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			594.00000	448	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			711.00000	837	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			503.00000	377	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			653.00000	759	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			594.00000	448	26.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			614.00000	713	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			656.00000	503	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			357.00000	429	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,198.00000	1,019	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			279.00000	337	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,420.00000	1,227	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			267.00000	324	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,459.00000	1,263	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			235.00000	285	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,577.00000	1,375	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			386.00000	464	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,128.00000	953	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,377.00000	2,621	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			18.00000	10	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			866.00000	1,029	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			358.00000	268	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,168.00000	1,359	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			209.00000	149	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,027.00000	1,206	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			269.00000	196	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			897.00000	1,063	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			339.00000	253	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,096.00000	1,281	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			238.00000	171	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			961.00000	1,133	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			303.00000	223	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,242.00000	1,439	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			183.00000	128	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,602.00000	1,822	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			94.00000	62	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,560.00000	1,778	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			102.00000	67	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,732.00000	1,957	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			73.00000	47	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,732.00000	1,957	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			73.00000	47	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,776.00000	2,003	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			67.00000	43	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,910.00000	2,142	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			51.00000	32	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,865.00000	2,095	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			56.00000	35	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,820.00000	2,049	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			61.00000	39	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,001.00000	2,236	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	26	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,776.00000	2,003	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			67.00000	43	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,234.00000	2,475	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			25.00000	15	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,140.00000	2,379	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			31.00000	19	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,047.00000	2,283	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			38.00000	23	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,955.00000	2,189	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	29	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,688.00000	1,912	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			80.00000	51	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,519.00000	1,734	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			110.00000	73	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,955.00000	2,189	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Put			47.00000	29	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,865.00000	2,095	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			56.00000	35	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,519.00000	1,734	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			110.00000	73	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,437.00000	1,647	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			128.00000	87	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,281.00000	2,523	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			23.00000	13	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,187.00000	2,427	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			28.00000	17	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,093.00000	2,331	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			35.00000	21	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,645.00000	1,867	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			87.00000	56	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,187.00000	2,427	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			28.00000	17	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,093.00000	2,331	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			35.00000	21	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,645.00000	1,867	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			87.00000	56	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,560.00000	1,778	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			102.00000	67	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,477.00000	1,690	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			119.00000	80	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,234.00000	2,475	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			25.00000	15	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,140.00000	2,379	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			31.00000	19	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,688.00000	1,912	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			80.00000	51	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,001.00000	2,236	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			42.00000	26	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,397.00000	1,605	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			138.00000	94	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,318.00000	1,521	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			160.00000	110	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,242.00000	1,439	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			183.00000	128	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,318.00000	1,521	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			160.00000	110	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,096.00000	1,281	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			238.00000	171	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			961.00000	1,133	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			303.00000	223	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Call			897.00000	1,063	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			339.00000	253	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,477.00000	1,690	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			119.00000	80	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,168.00000	1,359	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			209.00000	149	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			836.00000	995	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			378.00000	285	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			778.00000	930	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			420.00000	320	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			732.00000	868	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			474.00000	357	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			836.00000	995	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			378.00000	285	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			778.00000	930	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			420.00000	320	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			691.00000	808	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			533.00000	398	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,132.00000	1,320	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			223.00000	160	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,061.00000	1,244	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			253.00000	183	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			994.00000	1,169	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			285.00000	209	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			929.00000	1,098	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			320.00000	237	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			807.00000	962	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			398.00000	302	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			755.00000	899	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			446.00000	338	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			671.00000	783	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			563.00000	422	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			530.00000	616	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			822.00000	656	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			501.00000	580	28.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			893.00000	720	28.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			371.00000	446	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,163.00000	986	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			343.00000	413	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,234.00000	1,052	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			530.00000	616	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			822.00000	656	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			579.00000	672	27.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			720.00000	562	27.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			487.00000	563	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.70	Put			929.00000	753	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			452.00000	531	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			993.00000	820	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			418.00000	501	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,060.00000	890	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			452.00000	531	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			993.00000	820	29.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			329.00000	397	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,271.00000	1,086	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			303.00000	366	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,345.00000	1,156	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			303.00000	366	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,345.00000	1,156	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			256.00000	311	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,498.00000	1,300	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			215.00000	262	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,657.00000	1,452	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			197.00000	240	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,739.00000	1,530	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			180.00000	220	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,822.00000	1,610	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			165.00000	201	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,906.00000	1,691	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			371.00000	446	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,163.00000	986	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			343.00000	413	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,234.00000	1,052	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			316.00000	381	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,307.00000	1,121	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			291.00000	351	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,382.00000	1,191	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			245.00000	298	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,537.00000	1,337	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			225.00000	274	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,617.00000	1,413	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			206.00000	251	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,698.00000	1,491	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			189.00000	230	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,780.00000	1,570	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			197.00000	240	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,739.00000	1,530	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			691.00000	808	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			533.00000	398	26.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			579.00000	672	27.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			720.00000	562	27.55	0.00	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	10.90	Call			418.00000	501	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,060.00000	890	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			357.00000	429	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,198.00000	1,019	29.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.70240		10.44770		27.10	117,726.40	11	2,554.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			842.00000	934	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			845.00000	681	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			900.00000	996	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			753.00000	594	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			918.00000	1,024	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			720.00000	571	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			756.00000	841	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,009.00000	839	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			631.00000	722	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,234.00000	1,069	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			597.00000	687	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,299.00000	1,135	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			706.00000	787	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,108.00000	935	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			725.00000	804	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,077.00000	902	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			806.00000	896	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			909.00000	744	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			668.00000	753	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,170.00000	1,001	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			824.00000	915	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			876.00000	712	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			861.00000	954	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			813.00000	651	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			861.00000	954	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			813.00000	651	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			806.00000	896	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			909.00000	744	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			532.00000	614	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,434.00000	1,262	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			446.00000	517	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,648.00000	1,464	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			432.00000	502	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,685.00000	1,499	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			395.00000	459	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,797.00000	1,607	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			580.00000	669	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,332.00000	1,166	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			706.00000	787	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,108.00000	935	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 12/06/2009 Currency Future	10.65	Call			772.00000	860	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			975.00000	807	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,046.00000	1,200	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			549.00000	447	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,321.00000	1,498	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			374.00000	296	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,194.00000	1,360	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			446.00000	358	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,075.00000	1,231	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			527.00000	428	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,257.00000	1,428	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			409.00000	326	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,133.00000	1,295	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			486.00000	392	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,388.00000	1,570	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			340.00000	267	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,713.00000	1,915	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			215.00000	163	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,713.00000	1,915	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			215.00000	163	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,829.00000	2,038	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			182.00000	136	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,869.00000	2,080	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			171.00000	128	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,909.00000	2,122	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			161.00000	120	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,991.00000	2,208	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			143.00000	105	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,950.00000	2,165	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			152.00000	112	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,116.00000	2,338	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			118.00000	86	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,950.00000	2,165	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			152.00000	112	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,790.00000	1,997	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			192.00000	145	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,288.00000	2,517	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			90.00000	64	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,201.00000	2,427	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			104.00000	74	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,032.00000	2,251	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			134.00000	98	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,637.00000	1,836	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			239.00000	183	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,564.00000	1,757	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.15	Put			266.00000	205	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,245.00000	2,472	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			97.00000	69	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,158.00000	2,382	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			111.00000	80	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,074.00000	2,294	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			126.00000	92	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,751.00000	1,956	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			203.00000	154	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,675.00000	1,875	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			227.00000	173	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,600.00000	1,796	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			252.00000	194	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,466.00000	2,700	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			68.00000	47	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,376.00000	2,608	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			78.00000	55	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,032.00000	2,251	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			134.00000	98	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,116.00000	2,338	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			118.00000	86	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,332.00000	2,562	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			84.00000	60	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,158.00000	2,382	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			111.00000	80	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,751.00000	1,956	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			203.00000	154	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,991.00000	2,208	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			143.00000	105	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,909.00000	2,122	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			161.00000	120	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,829.00000	2,038	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			182.00000	136	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,600.00000	1,796	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			252.00000	194	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,527.00000	1,719	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			280.00000	217	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,457.00000	1,643	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			309.00000	241	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,527.00000	1,719	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			280.00000	217	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,194.00000	1,360	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			446.00000	358	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,257.00000	1,428	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			409.00000	326	25.60	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,018.00000	1,169	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			571.00000	467	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			976.00000	1,109	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			628.00000	507	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			937.00000	1,052	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			689.00000	549	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,457.00000	1,643	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			309.00000	241	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,133.00000	1,295	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			486.00000	392	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			976.00000	1,109	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			628.00000	507	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,388.00000	1,570	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			340.00000	267	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,075.00000	1,231	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			527.00000	428	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,289.00000	1,463	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			391.00000	311	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,225.00000	1,394	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			427.00000	342	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,163.00000	1,327	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			466.00000	375	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,104.00000	1,262	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			506.00000	410	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			997.00000	1,139	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			599.00000	487	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			956.00000	1,080	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			658.00000	528	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			880.00000	975	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			783.00000	622	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			740.00000	823	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,043.00000	870	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			597.00000	687	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,299.00000	1,135	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			563.00000	650	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,366.00000	1,198	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			900.00000	996	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			753.00000	594	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			789.00000	879	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			941.00000	776	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			725.00000	804	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,077.00000	902	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			686.00000	770	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,139.00000	967	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			649.00000	737	27.95	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	11.00	Put			1,202.00000	1,035	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			614.00000	707	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,266.00000	1,104	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			789.00000	879	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			941.00000	776	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			686.00000	770	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,139.00000	967	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			614.00000	707	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,266.00000	1,104	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			547.00000	632	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,400.00000	1,230	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			516.00000	597	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,469.00000	1,295	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			487.00000	564	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,539.00000	1,362	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			459.00000	532	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,611.00000	1,430	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			502.00000	580	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,504.00000	1,328	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			473.00000	548	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,575.00000	1,395	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			419.00000	487	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,722.00000	1,535	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			371.00000	432	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,874.00000	1,680	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			349.00000	407	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,951.00000	1,754	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			328.00000	383	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,030.00000	1,830	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			308.00000	360	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,110.00000	1,907	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			407.00000	473	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,759.00000	1,571	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			383.00000	445	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,835.00000	1,643	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			360.00000	419	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,912.00000	1,717	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			338.00000	395	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,991.00000	1,792	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			473.00000	548	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,575.00000	1,395	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			349.00000	407	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,951.00000	1,754	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			956.00000	1,080	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			658.00000	528	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Call			880.00000	975	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			783.00000	622	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			772.00000	860	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			975.00000	807	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			997.00000	1,139	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			599.00000	487	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			937.00000	1,052	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			689.00000	549	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			547.00000	632	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,400.00000	1,230	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			516.00000	597	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,469.00000	1,295	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			631.00000	722	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,234.00000	1,069	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			532.00000	614	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,434.00000	1,262	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.15630		10.90330		27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,196.00000	1,331	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,192.00000	1,075	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,230.00000	1,370	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,127.00000	1,013	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,096.00000	1,225	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,393.00000	1,268	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			819.00000	910	29.72	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,216.00000	2,054	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,602.00000	1,784	24.36	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			599.00000	528	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			981.00000	1,094	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,678.00000	1,538	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,322.00000	1,472	26.02	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			968.00000	865	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,009.00000	1,125	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,605.00000	1,469	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			695.00000	768	31.08	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,791.00000	2,612	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,555.00000	1,726	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			651.00000	570	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,382.00000	1,535	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			878.00000	779	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			884.00000	983	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,980.00000	1,827	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			799.00000	888	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,296.00000	2,131	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			727.00000	805	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,624.00000	2,449	30.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.20	Call			665.00000	734	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,961.00000	2,777	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,424.00000	1,580	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			820.00000	724	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,265.00000	1,410	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,062.00000	953	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,128.00000	1,259	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,325.00000	1,202	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			907.00000	1,009	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,903.00000	1,753	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			744.00000	824	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,541.00000	2,368	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			679.00000	751	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,876.00000	2,694	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,571.00000	2,811	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			167.00000	155	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,094.00000	2,327	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			291.00000	271	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,704.00000	1,906	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			501.00000	450	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			861.00000	958	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,058.00000	1,901	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			650.00000	717	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,047.00000	2,861	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,654.00000	2,896	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			151.00000	140	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,170.00000	2,405	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			267.00000	249	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,764.00000	1,970	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			461.00000	413	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,465.00000	1,627	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			762.00000	671	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,230.00000	1,370	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,127.00000	1,013	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,037.00000	1,157	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,533.00000	1,401	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			762.00000	845	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,459.00000	2,288	30.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.34130		15.36270		36.21	107,389.10	7	3,119.00
£ / R On 12/12/2008 Currency Future	15.35	Call			411.00000	378	35.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			398.00000	386	35.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			456.00000	423	35.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			343.00000	332	35.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			562.00000	529	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.05	Put			249.00000	238	34.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			370.00000	337	36.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			457.00000	446	36.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			240.00000	210	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			727.00000	719	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			256.00000	226	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			694.00000	684	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			351.00000	318	36.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			488.00000	477	36.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			623.00000	591	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			211.00000	200	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			300.00000	268	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			587.00000	577	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			225.00000	196	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			762.00000	754	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			183.00000	156	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			870.00000	865	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			284.00000	253	37.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			622.00000	612	37.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			170.00000	145	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			908.00000	903	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			256.00000	226	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			694.00000	684	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			300.00000	268	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			587.00000	577	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			159.00000	134	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			946.00000	943	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			93.00000	75	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,230.00000	1,233	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			101.00000	81	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,188.00000	1,190	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			47.00000	36	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,585.00000	1,594	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			33.00000	24	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,770.00000	1,783	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			11.00000	7	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,298.00000	2,316	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			3.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,890.00000	2,910	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,039.00000	3,060	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			4.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,791.00000	2,811	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			10.00000	6	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,347.00000	2,365	38.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.70	Call			10.00000	6	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,347.00000	2,365	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			4.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,742.00000	2,761	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			73.00000	57	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,360.00000	1,366	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			210.00000	182	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			797.00000	790	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			147.00000	124	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			985.00000	982	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			170.00000	145	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			908.00000	903	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			480.00000	447	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			318.00000	306	35.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			533.00000	501	34.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			270.00000	259	34.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			506.00000	473	35.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			293.00000	282	35.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			390.00000	357	36.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			427.00000	415	36.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			657.00000	625	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			194.00000	183	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			726.00000	694	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			163.00000	153	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			591.00000	559	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			228.00000	218	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			762.00000	731	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			149.00000	139	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			875.00000	845	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			113.00000	103	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,080.00000	1,051	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			67.00000	60	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			996.00000	966	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			83.00000	75	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			915.00000	884	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			102.00000	93	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			837.00000	806	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			124.00000	114	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			691.00000	659	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			178.00000	168	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			799.00000	768	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			136.00000	126	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			533.00000	501	34.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			270.00000	259	34.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			433.00000	399	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.30	Put			370.00000	358	35.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			333.00000	300	37.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			520.00000	509	37.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,038.00000	1,008	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			75.00000	67	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			955.00000	925	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			92.00000	84	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			875.00000	845	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			113.00000	103	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			316.00000	284	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			553.00000	542	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			726.00000	694	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			163.00000	153	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			433.00000	399	35.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			370.00000	358	35.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			915.00000	884	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			102.00000	93	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			837.00000	806	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			124.00000	114	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			562.00000	529	34.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			249.00000	238	34.73	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			506.00000	473	35.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			293.00000	282	35.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			657.00000	625	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			194.00000	183	34.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			390.00000	357	36.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			427.00000	415	36.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			196.00000	169	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			833.00000	827	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			316.00000	284	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			553.00000	542	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			225.00000	196	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			762.00000	754	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			127.00000	105	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,064.00000	1,064	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			225.00000	196	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			762.00000	754	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			147.00000	124	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			985.00000	982	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			109.00000	89	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,146.00000	1,147	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			109.00000	89	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,146.00000	1,147	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			79.00000	63	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,316.00000	1,321	38.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.55	Call			333.00000	300	37.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			520.00000	509	37.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			270.00000	239	38.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			657.00000	648	38.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			240.00000	210	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			727.00000	719	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			183.00000	156	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			870.00000	865	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			137.00000	114	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,024.00000	1,023	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			118.00000	97	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,105.00000	1,105	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			86.00000	68	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,273.00000	1,277	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			61.00000	47	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,449.00000	1,456	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			52.00000	39	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,539.00000	1,548	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			43.00000	32	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,631.00000	1,641	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			36.00000	26	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,723.00000	1,735	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			8.00000	5	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,445.00000	2,464	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	4	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,544.00000	2,563	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			5.00000	3	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,643.00000	2,662	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			3.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,841.00000	2,861	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,940.00000	2,960	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,139.00000	3,160	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			27.00000	19	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,865.00000	1,878	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			23.00000	16	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,960.00000	1,974	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			19.00000	13	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,056.00000	2,071	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			15.00000	10	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,152.00000	2,169	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			12.00000	8	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,250.00000	2,267	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			19.00000	13	38.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.40	Put			2,056.00000	2,071	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			12.00000	8	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,250.00000	2,267	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	4	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,544.00000	2,563	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			4.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,742.00000	2,761	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			9.00000	6	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,396.00000	2,414	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			7.00000	4	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,495.00000	2,513	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			6.00000	4	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,593.00000	2,612	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	3	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,692.00000	2,711	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,990.00000	3,010	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,089.00000	3,110	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,189.00000	3,209	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			3.00000	2	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,841.00000	2,861	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,940.00000	2,960	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,039.00000	3,060	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,239.00000	3,259	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			1.00000	0	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,338.00000	3,359	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			1.00000	0	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,438.00000	3,459	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			7.00000	4	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,495.00000	2,513	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	3	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,692.00000	2,711	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			2.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,990.00000	3,010	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,189.00000	3,209	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,288.00000	3,309	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			25.00000	17	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,912.00000	1,926	38.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.35	Call			20.00000	14	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,008.00000	2,023	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			17.00000	11	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,104.00000	2,120	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			14.00000	9	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,201.00000	2,218	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			67.00000	52	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,404.00000	1,411	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			56.00000	43	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,494.00000	1,502	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			47.00000	36	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,585.00000	1,594	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			40.00000	29	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,677.00000	1,688	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			67.00000	52	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,404.00000	1,411	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			56.00000	43	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,494.00000	1,502	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			33.00000	24	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,770.00000	1,783	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			27.00000	19	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,865.00000	1,878	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			23.00000	16	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,960.00000	1,974	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			86.00000	68	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,273.00000	1,277	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			79.00000	63	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,316.00000	1,321	38.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			270.00000	239	38.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			657.00000	648	38.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.70220		15.72120		28.15	0.00	0	7,503.00
£ / R On 16/03/2009 Currency Future	15.70	Call			970.00000	946	28.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			949.00000	944	28.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,010.00000	984	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			889.00000	882	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,088.00000	1,062	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			767.00000	760	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			933.00000	909	28.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,011.00000	1,006	28.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			790.00000	767	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,269.00000	1,265	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			810.00000	787	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,239.00000	1,235	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			897.00000	873	28.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,071	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Call			1,131.00000	1,105	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			709.00000	703	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			846.00000	823	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,175.00000	1,171	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			751.00000	729	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,330.00000	1,327	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			714.00000	692	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,393.00000	1,390	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			846.00000	823	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,175.00000	1,171	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			714.00000	692	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,393.00000	1,390	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			880.00000	856	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,108.00000	1,104	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			679.00000	657	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,457.00000	1,455	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			564.00000	544	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,693.00000	1,692	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			595.00000	574	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,624.00000	1,622	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			466.00000	447	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,945.00000	1,945	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			393.00000	376	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,172.00000	2,174	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			284.00000	270	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,613.00000	2,618	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			196.00000	185	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,125.00000	3,132	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			178.00000	167	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,257.00000	3,265	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			216.00000	203	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,995.00000	3,001	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			302.00000	287	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,531.00000	2,535	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			223.00000	210	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,951.00000	2,958	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			535.00000	515	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,763.00000	1,763	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			830.00000	807	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,209.00000	1,205	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			644.00000	623	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,523.00000	1,521	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			863.00000	839	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,142.00000	1,137	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,047.00000	1,022	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.50	Put			826.00000	820	27.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,088.00000	1,062	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			767.00000	760	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,186.00000	1,161	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			665.00000	658	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,109.00000	1,084	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			738.00000	731	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,067.00000	1,042	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			796.00000	790	27.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,010.00000	984	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			889.00000	882	27.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,214.00000	1,189	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			643.00000	637	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,272.00000	1,247	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			601.00000	595	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,302.00000	1,276	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			581.00000	574	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,555.00000	1,529	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			434.00000	427	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,489.00000	1,464	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			468.00000	461	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,425.00000	1,399	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			504.00000	497	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,363.00000	1,337	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			542.00000	535	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,243.00000	1,218	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			622.00000	615	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,425.00000	1,399	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			504.00000	497	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,363.00000	1,337	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			542.00000	535	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,131.00000	1,105	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			709.00000	703	26.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,522.00000	1,496	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			451.00000	444	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,457.00000	1,431	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			486.00000	479	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,394.00000	1,368	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			523.00000	516	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,332.00000	1,306	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			561.00000	554	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,158.00000	1,133	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			687.00000	681	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			933.00000	909	28.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,011.00000	1,006	28.41	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	15.90	Call			897.00000	873	28.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,071	28.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,272.00000	1,247	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			601.00000	595	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,214.00000	1,189	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			643.00000	637	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,109.00000	1,084	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			738.00000	731	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,028.00000	1,003	27.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			857.00000	851	27.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			990.00000	965	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			919.00000	913	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			951.00000	927	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			980.00000	975	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			915.00000	891	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,043.00000	1,038	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			990.00000	965	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			919.00000	913	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			790.00000	767	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,269.00000	1,265	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			751.00000	729	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,330.00000	1,327	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			611.00000	590	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,590.00000	1,588	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			863.00000	839	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,142.00000	1,137	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			830.00000	807	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,209.00000	1,205	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			644.00000	623	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,523.00000	1,521	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			580.00000	559	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,658.00000	1,657	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			771.00000	748	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,299.00000	1,296	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			733.00000	710	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,362.00000	1,358	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			696.00000	674	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,425.00000	1,422	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			661.00000	640	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,490.00000	1,487	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			627.00000	606	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,556.00000	1,554	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			897.00000	873	28.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,071	28.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			506.00000	487	29.23	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	17.05	Put			1,835.00000	1,835	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			479.00000	460	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,908.00000	1,908	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			453.00000	435	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,982.00000	1,982	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			428.00000	410	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,057.00000	2,058	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			268.00000	254	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,697.00000	2,702	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			252.00000	238	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,781.00000	2,786	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			237.00000	224	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,866.00000	2,872	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			209.00000	197	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,038.00000	3,045	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			196.00000	185	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,125.00000	3,132	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			184.00000	173	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,213.00000	3,221	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			173.00000	162	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,302.00000	3,310	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			382.00000	365	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,211.00000	2,213	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			361.00000	344	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,289.00000	2,292	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			340.00000	324	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,369.00000	2,372	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			321.00000	305	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,449.00000	2,453	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			361.00000	344	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,289.00000	2,292	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			321.00000	305	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,449.00000	2,453	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			268.00000	254	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,697.00000	2,702	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			237.00000	224	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,866.00000	2,872	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			276.00000	262	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,655.00000	2,660	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			260.00000	246	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,738.00000	2,744	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			244.00000	231	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,823.00000	2,829	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			230.00000	217	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,908.00000	2,915	29.23	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	18.60	Call			203.00000	191	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,081.00000	3,088	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			190.00000	179	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,169.00000	3,177	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			167.00000	157	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,346.00000	3,355	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			223.00000	210	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,951.00000	2,958	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			173.00000	162	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,302.00000	3,310	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			162.00000	152	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,391.00000	3,399	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			152.00000	142	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,481.00000	3,490	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			142.00000	133	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,571.00000	3,580	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			133.00000	124	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,662.00000	3,672	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			209.00000	197	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,038.00000	3,045	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			162.00000	152	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,391.00000	3,399	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			152.00000	142	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,481.00000	3,490	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			371.00000	354	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,250.00000	2,252	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			350.00000	334	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,329.00000	2,332	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			330.00000	314	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,409.00000	2,412	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			311.00000	296	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,490.00000	2,494	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			293.00000	278	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,572.00000	2,576	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			492.00000	473	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,871.00000	1,871	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			440.00000	422	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,019.00000	2,020	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			416.00000	399	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,095.00000	2,096	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			580.00000	559	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,658.00000	1,657	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			549.00000	529	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,728.00000	1,727	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			520.00000	501	29.23	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	17.00	Put			1,799.00000	1,798	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			492.00000	473	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,871.00000	1,871	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			371.00000	354	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,250.00000	2,252	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			733.00000	710	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,362.00000	1,358	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			564.00000	544	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,693.00000	1,692	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			549.00000	529	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,728.00000	1,727	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			951.00000	927	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			980.00000	975	28.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			915.00000	891	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,043.00000	1,038	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			661.00000	640	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,490.00000	1,487	29.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,243.00000	1,218	26.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			622.00000	615	26.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.00730		16.02230		26.18	0.00	0	7.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,234.00000	1,217	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,212.00000	1,210	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,272.00000	1,255	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,148	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,346.00000	1,328	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,024.00000	1,020	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,198.00000	1,181	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,275.00000	1,274	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,056.00000	1,040	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,534.00000	1,533	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,721.00000	1,702	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			699.00000	695	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,163.00000	1,146	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,341.00000	1,339	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,383.00000	1,365	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			961.00000	958	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,097.00000	1,081	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,475.00000	1,474	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,017.00000	1,001	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,594.00000	1,593	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			978.00000	963	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,656.00000	1,655	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,113.00000	1,097	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,441.00000	1,439	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			959.00000	944	27.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Put			1,687.00000	1,687	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,077.00000	1,060	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,504.00000	1,503	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,146.00000	1,129	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,374.00000	1,372	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			941.00000	925	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,719.00000	1,718	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			819.00000	804	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,947.00000	1,947	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			853.00000	838	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,880.00000	1,880	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			710.00000	697	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,188.00000	2,189	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			627.00000	614	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,405.00000	2,406	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			484.00000	473	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,862.00000	2,865	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			371.00000	361	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,348.00000	3,353	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			346.00000	336	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,474.00000	3,479	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			406.00000	395	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,183.00000	3,188	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			495.00000	483	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,823.00000	2,826	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			517.00000	505	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,745.00000	2,748	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			415.00000	404	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,142.00000	3,147	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			787.00000	772	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,015.00000	2,015	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,129.00000	1,113	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,407.00000	1,406	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,328.00000	1,310	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,056.00000	1,052	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,463.00000	1,445	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			891.00000	888	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,364.00000	1,346	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			992.00000	989	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,311.00000	1,292	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,088.00000	1,085	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,518.00000	1,500	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			846.00000	842	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,574.00000	1,556	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			802.00000	799	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Call			1,383.00000	1,365	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			961.00000	958	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,603.00000	1,584	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			781.00000	777	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,845.00000	1,826	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			623.00000	619	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,782.00000	1,764	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			660.00000	656	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,661.00000	1,643	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			739.00000	735	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,546.00000	1,528	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			824.00000	820	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,490.00000	1,472	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	865	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,436.00000	1,418	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			914.00000	911	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,845.00000	1,826	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			623.00000	619	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,782.00000	1,764	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			660.00000	656	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,546.00000	1,528	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			824.00000	820	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,490.00000	1,472	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	865	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,691.00000	1,672	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			719.00000	715	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,632.00000	1,613	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			760.00000	756	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,410.00000	1,391	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			937.00000	934	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,291.00000	1,273	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,119.00000	1,116	25.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,311.00000	1,292	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,088.00000	1,085	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,272.00000	1,255	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,148	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,813.00000	1,795	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			641.00000	637	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,752.00000	1,733	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			679.00000	676	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,691.00000	1,672	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			719.00000	715	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,632.00000	1,613	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			760.00000	756	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,410.00000	1,391	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			937.00000	934	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,364.00000	1,346	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			992.00000	989	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,163.00000	1,146	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,341.00000	1,339	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,272.00000	1,255	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,148	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,198.00000	1,181	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,275.00000	1,274	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,253.00000	1,236	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,181.00000	1,179	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,216.00000	1,199	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,244.00000	1,242	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,097.00000	1,081	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,475.00000	1,474	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,234.00000	1,217	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,212.00000	1,210	26.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,129.00000	1,113	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,407.00000	1,406	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,017.00000	1,001	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,594.00000	1,593	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			941.00000	925	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,719.00000	1,718	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			978.00000	963	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,656.00000	1,655	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			905.00000	889	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,782.00000	1,782	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			870.00000	855	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,847.00000	1,847	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			905.00000	889	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,782.00000	1,782	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			836.00000	821	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,913.00000	1,914	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,036.00000	1,020	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,564.00000	1,563	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			997.00000	982	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,625.00000	1,624	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			923.00000	907	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,750.00000	1,750	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			887.00000	872	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,815.00000	1,815	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,180.00000	1,163	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,308.00000	1,306	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,113.00000	1,097	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,441.00000	1,439	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	16.85	Call			923.00000	907	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,750.00000	1,750	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			755.00000	741	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,083.00000	2,084	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			725.00000	711	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,153.00000	2,154	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			696.00000	682	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,224.00000	2,225	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			668.00000	654	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,295.00000	2,297	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			474.00000	462	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,902.00000	2,905	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			453.00000	442	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,981.00000	2,985	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			434.00000	423	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,061.00000	3,066	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			397.00000	386	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,224.00000	3,229	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			379.00000	369	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,307.00000	3,312	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			362.00000	352	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,390.00000	3,395	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			614.00000	601	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,442.00000	2,444	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			588.00000	576	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,516.00000	2,518	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			564.00000	551	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,591.00000	2,594	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			540.00000	528	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,668.00000	2,670	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			588.00000	576	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,516.00000	2,518	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			540.00000	528	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,668.00000	2,670	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			474.00000	462	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,902.00000	2,905	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			434.00000	423	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,061.00000	3,066	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			464.00000	452	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,941.00000	2,945	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			443.00000	432	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,021.00000	3,025	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			424.00000	413	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,102.00000	3,106	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			388.00000	377	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.90	Put			3,265.00000	3,270	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			354.00000	344	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,432.00000	3,437	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			338.00000	329	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,516.00000	3,521	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			397.00000	386	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,224.00000	3,229	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			362.00000	352	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,390.00000	3,395	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			330.00000	321	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,558.00000	3,564	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			316.00000	306	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,643.00000	3,649	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			301.00000	292	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,729.00000	3,735	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			288.00000	279	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,815.00000	3,822	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			388.00000	377	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,265.00000	3,270	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			323.00000	314	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,601.00000	3,606	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			308.00000	299	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,686.00000	3,692	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			740.00000	726	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,118.00000	2,119	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			682.00000	668	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,259.00000	2,261	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			654.00000	640	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,331.00000	2,333	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			601.00000	588	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,479.00000	2,481	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			576.00000	563	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,554.00000	2,556	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			552.00000	539	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,629.00000	2,632	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			528.00000	516	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,706.00000	2,709	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			836.00000	821	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,913.00000	1,914	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			803.00000	788	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,981.00000	1,981	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			771.00000	757	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,049.00000	2,049	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			740.00000	726	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,118.00000	2,119	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Call			601.00000	588	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,479.00000	2,481	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			997.00000	982	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,625.00000	1,624	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			819.00000	804	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,947.00000	1,947	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			853.00000	838	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,880.00000	1,880	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			755.00000	741	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,083.00000	2,084	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			696.00000	682	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,224.00000	2,225	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,180.00000	1,163	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,308.00000	1,306	26.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.97130		12.76380		27.87	3,307,681.50	255	34,003.00
€ / R On 12/12/2008 Currency Future	12.75	Call			274.00000	382	28.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			260.00000	161	28.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			249.00000	350	28.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			285.00000	179	28.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			199.00000	263	28.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			385.00000	241	28.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			231.00000	319	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			317.00000	198	28.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			148.00000	185	29.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			534.00000	364	29.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			111.00000	134	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			698.00000	512	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			128.00000	157	30.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			614.00000	436	30.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			171.00000	218	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			457.00000	297	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			214.00000	290	28.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			350.00000	219	28.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			138.00000	170	29.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			574.00000	399	29.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			159.00000	201	28.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			495.00000	329	28.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			171.00000	218	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			457.00000	297	28.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			184.00000	236	27.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			421.00000	265	27.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			329.00000	450	29.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			215.00000	129	29.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			301.00000	416	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.70	Put			237.00000	144	28.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			91.00000	105	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			827.00000	634	32.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			58.00000	67	35.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,095.00000	896	35.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			32.00000	37	38.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,468.00000	1,265	38.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			21.00000	23	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,807.00000	1,601	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,285.00000	1,485	39.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			22.00000	14	39.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			34.00000	39	38.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,420.00000	1,218	38.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			74.00000	84	33.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			960.00000	763	33.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			37.00000	43	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,373.00000	1,171	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			490.00000	643	30.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			126.00000	71	30.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			358.00000	487	29.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			194.00000	115	29.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			602.00000	770	30.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			88.00000	48	30.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			949.00000	1,145	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			36.00000	23	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			902.00000	1,097	34.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			38.00000	25	34.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			997.00000	1,193	35.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			33.00000	22	35.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			902.00000	1,097	34.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			38.00000	25	34.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			723.00000	907	32.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			60.00000	35	32.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			766.00000	954	32.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			52.00000	33	32.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			682.00000	860	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			68.00000	39	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,092.00000	1,290	37.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			29.00000	18	37.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,044.00000	1,241	36.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			31.00000	20	36.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,140.00000	1,338	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			27.00000	17	37.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,237.00000	1,436	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			23.00000	15	39.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.30	Call			1,480.00000	1,681	42.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			17.00000	10	42.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,383.00000	1,583	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			19.00000	12	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,189.00000	1,387	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			25.00000	16	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			809.00000	1,001	33.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			45.00000	30	33.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,431.00000	1,632	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			18.00000	11	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,334.00000	1,534	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			20.00000	13	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			949.00000	1,145	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			36.00000	23	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			855.00000	1,049	33.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			42.00000	27	33.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			641.00000	813	30.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			77.00000	42	30.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			563.00000	726	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			99.00000	55	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			526.00000	684	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			112.00000	63	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			455.00000	602	29.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			141.00000	81	29.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,480.00000	1,681	42.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			17.00000	10	42.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,383.00000	1,583	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			19.00000	12	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			997.00000	1,193	35.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			33.00000	22	35.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			526.00000	684	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			112.00000	63	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			389.00000	524	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			175.00000	103	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			563.00000	726	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			99.00000	55	30.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			421.00000	562	29.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			157.00000	91	29.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,189.00000	1,387	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			25.00000	16	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			723.00000	907	32.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			60.00000	35	32.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			490.00000	643	30.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			126.00000	71	30.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			358.00000	487	29.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.60	Put			194.00000	115	29.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			389.00000	524	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			175.00000	103	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			249.00000	350	28.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			285.00000	179	28.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			119.00000	145	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			656.00000	474	30.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			104.00000	123	31.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			740.00000	552	31.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			68.00000	78	34.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,004.00000	807	34.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			50.00000	58	36.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,186.00000	986	36.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			43.00000	49	36.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,279.00000	1,078	36.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			27.00000	32	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,564.00000	1,361	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			24.00000	28	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,660.00000	1,456	40.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			22.00000	24	40.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,758.00000	1,553	40.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			97.00000	114	32.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			783.00000	593	32.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			85.00000	98	33.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			871.00000	676	33.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			63.00000	72	34.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,049.00000	851	34.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			54.00000	62	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,140.00000	941	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			46.00000	53	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,232.00000	1,032	36.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			40.00000	46	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,326.00000	1,124	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			80.00000	90	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			916.00000	719	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			58.00000	67	35.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,095.00000	896	35.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			37.00000	43	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,373.00000	1,171	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			29.00000	34	38.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,516.00000	1,313	38.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			25.00000	30	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,612.00000	1,408	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			23.00000	26	40.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,709.00000	1,505	40.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.35	Call			1,431.00000	1,632	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			18.00000	11	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			11.00000	10	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,597.00000	2,389	48.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			4.00000	4	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,391.00000	3,183	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			1.00000	1	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,187.00000	3,980	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,986.00000	4,779	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			11.00000	11	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,548.00000	2,339	48.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			5.00000	5	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,341.00000	3,133	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			1.00000	1	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,137.00000	3,930	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,936.00000	4,729	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,774.00000	1,978	45.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			11.00000	6	45.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			104.00000	123	31.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			740.00000	552	31.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			14.00000	14	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,251.00000	2,043	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			7.00000	6	51.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,043.00000	2,835	51.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			2.00000	2	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,838.00000	3,631	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,637.00000	4,429	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,169.00000	2,375	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			6.00000	3	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			20.00000	21	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,856.00000	1,650	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			10.00000	10	49.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,646.00000	2,439	49.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			4.00000	4	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,440.00000	3,233	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			1.00000	1	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,237.00000	4,030	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,466.00000	2,672	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			3.00000	1	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,676.00000	1,879	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			12.00000	7	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			27.00000	32	39.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.30	Put			1,564.00000	1,361	39.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			13.00000	13	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,350.00000	2,141	46.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			6.00000	6	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,143.00000	2,934	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			2.00000	2	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,938.00000	3,730	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,914.00000	3,121	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,120.00000	2,325	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			6.00000	4	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			54.00000	62	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,140.00000	941	35.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			19.00000	20	42.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,905.00000	1,699	42.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			10.00000	9	49.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,696.00000	2,488	49.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			4.00000	4	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,490.00000	3,283	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,164.00000	3,371	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,368.00000	2,572	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			4.00000	1	47.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,578.00000	1,780	43.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			15.00000	9	43.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			13.00000	12	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,449.00000	2,240	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			6.00000	5	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,242.00000	3,034	53.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,264.00000	3,471	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,466.00000	2,672	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			3.00000	1	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			6.00000	6	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,143.00000	2,934	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,214.00000	3,421	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,417.00000	2,622	47.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			3.00000	1	47.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,627.00000	1,829	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			13.00000	8	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			13.00000	12	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,399.00000	2,191	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			6.00000	5	52.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,192.00000	2,984	52.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.45	Call			3,314.00000	3,521	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,516.00000	2,722	46.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			2.00000	0	46.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,725.00000	1,928	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			11.00000	7	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			14.00000	13	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,300.00000	2,092	45.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			7.00000	6	52.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,093.00000	2,885	52.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			2,964.00000	3,171	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,169.00000	2,375	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			6.00000	3	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			20.00000	21	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,856.00000	1,650	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			2,864.00000	3,071	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,070.00000	2,275	48.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			7.00000	4	48.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			18.00000	19	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,954.00000	1,748	42.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			9.00000	9	49.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,745.00000	2,537	49.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			3.00000	4	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,540.00000	3,332	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,764.00000	2,971	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	44.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			1,971.00000	2,176	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			8.00000	5	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			17.00000	17	43.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			2,053.00000	1,846	43.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			8.00000	8	50.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,845.00000	2,637	50.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			3.00000	3	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,639.00000	3,432	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,064.00000	3,271	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,269.00000	2,473	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			5.00000	2	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			2,714.00000	2,921	44.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			1.00000	0	44.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			1,922.00000	2,126	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			8.00000	5	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			16.00000	16	43.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.85	Put			2,102.00000	1,895	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			8.00000	7	50.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,894.00000	2,686	50.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			3.00000	3	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,689.00000	3,481	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,615.00000	2,822	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			1.00000	0	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			1,824.00000	2,027	45.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			10.00000	6	45.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			15.00000	15	44.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			2,201.00000	1,993	44.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			7.00000	7	51.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,994.00000	2,785	51.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			2.00000	2	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,788.00000	3,581	54.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.26000		13.04910		24.81	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.05	Call			699.00000	785	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			700.00000	575	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			630.00000	704	24.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			831.00000	694	24.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			681.00000	764	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			732.00000	604	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			569.00000	633	25.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			970.00000	823	25.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			529.00000	587	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,080.00000	927	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			516.00000	572	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,117.00000	962	26.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			542.00000	602	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,043.00000	892	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			584.00000	650	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			935.00000	790	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			646.00000	723	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			797.00000	663	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			555.00000	617	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			1,006.00000	857	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			599.00000	667	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			900.00000	757	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			614.00000	685	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			865.00000	725	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			758.00000	853	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			609.00000	493	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			737.00000	830	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			638.00000	520	23.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			481.00000	531	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Put			1,232.00000	1,071	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			410.00000	450	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,511.00000	1,340	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			347.00000	376	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,848.00000	1,666	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			299.00000	326	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,150.00000	1,966	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			361.00000	393	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,762.00000	1,583	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			429.00000	471	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,430.00000	1,261	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			439.00000	482	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,390.00000	1,222	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			369.00000	402	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,720.00000	1,542	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,119.00000	1,271	21.93	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			270.00000	211	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			847.00000	953	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			498.00000	393	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			779.00000	877	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			580.00000	467	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			947.00000	1,065	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			398.00000	305	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,187.00000	1,344	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			238.00000	184	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,187.00000	1,344	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			238.00000	184	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,222.00000	1,382	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			223.00000	172	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,153.00000	1,307	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			254.00000	197	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,030.00000	1,165	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			331.00000	255	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,059.00000	1,200	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			310.00000	240	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			974.00000	1,098	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			375.00000	288	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,331.00000	1,498	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			182.00000	138	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,088.00000	1,235	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			289.00000	225	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,258.00000	1,420	21.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			209.00000	160	21.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,648.00000	1,842	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			99.00000	82	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.60	Call			1,565.00000	1,751	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			116.00000	91	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,485.00000	1,661	21.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			136.00000	101	21.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,407.00000	1,579	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			158.00000	119	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,059.00000	1,200	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			310.00000	240	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,606.00000	1,796	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			107.00000	86	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,525.00000	1,706	21.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			126.00000	96	21.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,446.00000	1,620	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			147.00000	110	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,369.00000	1,538	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			170.00000	128	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,294.00000	1,459	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			195.00000	149	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,222.00000	1,382	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			223.00000	172	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,407.00000	1,579	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			158.00000	119	21.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,001.00000	1,131	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			352.00000	271	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,153.00000	1,307	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			254.00000	197	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			921.00000	1,036	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			422.00000	326	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			871.00000	980	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			472.00000	370	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			921.00000	1,036	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			422.00000	326	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			871.00000	980	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			472.00000	370	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			824.00000	927	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			525.00000	417	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			896.00000	1,008	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			447.00000	348	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,525.00000	1,706	21.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			126.00000	96	21.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,369.00000	1,538	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			170.00000	128	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,030.00000	1,165	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			331.00000	255	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			896.00000	1,008	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.60	Put			447.00000	348	22.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			801.00000	902	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			552.00000	442	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			529.00000	587	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,080.00000	927	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			470.00000	518	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,271.00000	1,108	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			420.00000	460	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,470.00000	1,300	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			717.00000	807	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			668.00000	547	23.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			801.00000	902	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			552.00000	442	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			504.00000	558	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,155.00000	998	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			385.00000	420	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,636.00000	1,460	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			542.00000	602	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,043.00000	892	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			410.00000	450	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,511.00000	1,340	27.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,690.00000	1,888	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			91.00000	78	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			287.00000	312	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,238.00000	2,052	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			226.00000	243	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,777.00000	2,583	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			181.00000	192	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,332.00000	3,132	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			124.00000	143	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,875.00000	3,683	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			779.00000	877	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			580.00000	467	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			333.00000	361	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,934.00000	1,751	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			260.00000	280	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,461.00000	2,270	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			205.00000	220	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,006.00000	2,810	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			155.00000	175	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,556.00000	3,365	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			218.00000	234	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,868.00000	2,674	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			150.00000	172	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,601.00000	3,412	35.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.30	Call			90.00000	104	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,341.00000	4,144	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			53.00000	61	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,104.00000	4,901	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,778.00000	1,980	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			79.00000	70	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			492.00000	544	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,193.00000	1,034	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			250.00000	269	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,551.00000	2,359	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			184.00000	196	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,285.00000	3,086	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			113.00000	130	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,014.00000	3,820	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			67.00000	77	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,768.00000	4,567	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,154.00000	2,355	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			55.00000	45	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			293.00000	319	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,194.00000	2,009	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			213.00000	229	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,914.00000	2,719	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			146.00000	167	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,646.00000	3,457	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			87.00000	101	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,388.00000	4,191	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,489.00000	2,696	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			40.00000	36	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,732.00000	1,934	22.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			83.00000	74	22.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			340.00000	368	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,891.00000	1,708	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			245.00000	263	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,596.00000	2,403	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			109.00000	126	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,060.00000	3,866	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,928.00000	3,137	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			29.00000	27	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,174.00000	3,378	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			25.00000	18	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,393.00000	2,598	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			44.00000	38	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			459.00000	506	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,310.00000	1,146	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			326.00000	353	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.70	Put			1,977.00000	1,793	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			235.00000	253	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,686.00000	2,493	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			170.00000	185	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,421.00000	3,225	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,272.00000	3,475	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			23.00000	15	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,489.00000	2,696	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			40.00000	36	25.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			340.00000	368	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,891.00000	1,708	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,223.00000	3,427	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			24.00000	17	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,441.00000	2,647	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			42.00000	37	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			470.00000	518	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,271.00000	1,108	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			240.00000	258	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,641.00000	2,448	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			175.00000	188	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,376.00000	3,178	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,369.00000	3,573	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			20.00000	13	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,586.00000	2,793	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			37.00000	33	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,825.00000	2,026	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			76.00000	66	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			354.00000	384	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,805.00000	1,624	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			255.00000	274	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,506.00000	2,314	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			187.00000	199	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,238.00000	3,039	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,977.00000	3,186	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			28.00000	26	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,201.00000	2,403	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			52.00000	43	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			420.00000	460	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,470.00000	1,300	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,879.00000	3,088	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			30.00000	28	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,106.00000	2,308	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			57.00000	48	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			402.00000	439	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,552.00000	1,379	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.80	Call			209.00000	224	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,960.00000	2,764	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			141.00000	162	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,692.00000	3,502	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,782.00000	2,990	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			32.00000	30	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,012.00000	2,213	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			63.00000	53	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			385.00000	420	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,636.00000	1,460	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			276.00000	299	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,327.00000	2,139	31.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			202.00000	216	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,053.00000	2,856	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			132.00000	152	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,783.00000	3,592	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,076.00000	3,282	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			27.00000	22	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,297.00000	2,500	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			48.00000	40	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,001.00000	1,131	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			352.00000	271	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			312.00000	339	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,063.00000	1,879	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			160.00000	178	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,511.00000	3,318	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,733.00000	2,940	27.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			34.00000	30	27.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,965.00000	2,166	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			66.00000	56	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			377.00000	411	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,678.00000	1,501	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			270.00000	292	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,371.00000	2,182	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			198.00000	211	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,099.00000	2,901	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			128.00000	147	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,829.00000	3,637	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,635.00000	2,842	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			36.00000	32	26.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,871.00000	2,073	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			72.00000	63	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			191.00000	203	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,192.00000	2,993	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			120.00000	138	35.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.85	Put			3,921.00000	3,728	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,684.00000	2,891	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			35.00000	31	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,918.00000	2,120	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			69.00000	60	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			265.00000	286	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,416.00000	2,226	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			194.00000	207	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,145.00000	2,947	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.50370		13.29220		23.60	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.30	Call			931.00000	998	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			939.00000	795	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			931.00000	998	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			939.00000	795	22.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			863.00000	925	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,071.00000	921	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			914.00000	980	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			971.00000	827	23.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			801.00000	856	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,209.00000	1,052	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			743.00000	809	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,301.00000	1,155	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			706.00000	774	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,364.00000	1,220	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			816.00000	872	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,174.00000	1,019	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			896.00000	963	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,004.00000	859	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			762.00000	824	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,270.00000	1,120	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			831.00000	889	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,139.00000	986	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			896.00000	963	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,004.00000	859	23.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			847.00000	907	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,105.00000	953	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			987.00000	1,056	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			844.00000	702	22.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			950.00000	1,017	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			908.00000	763	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			831.00000	889	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,139.00000	986	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			654.00000	717	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,461.00000	1,313	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			529.00000	580	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.50	Put			1,736.00000	1,576	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			424.00000	465	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,031.00000	1,861	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			357.00000	392	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,265.00000	2,088	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			474.00000	520	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,882.00000	1,716	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			588.00000	645	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,596.00000	1,442	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			620.00000	680	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,528.00000	1,377	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			487.00000	535	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,845.00000	1,681	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,081.00000	1,188	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			689.00000	585	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,005.00000	1,076	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			813.00000	672	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,164.00000	1,277	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			621.00000	524	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,437.00000	1,569	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			445.00000	366	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,405.00000	1,535	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			463.00000	381	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,470.00000	1,604	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			427.00000	350	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,405.00000	1,535	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			463.00000	381	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,281.00000	1,403	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			538.00000	449	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,311.00000	1,435	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			519.00000	431	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,221.00000	1,339	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			579.00000	485	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,605.00000	1,747	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			363.00000	294	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,342.00000	1,468	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			500.00000	414	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,503.00000	1,639	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			411.00000	336	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,570.00000	1,711	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			378.00000	307	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,536.00000	1,675	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			394.00000	321	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,858.00000	2,014	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			266.00000	210	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Call			1,783.00000	1,936	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			291.00000	232	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,711.00000	1,859	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			318.00000	255	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,640.00000	1,784	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			347.00000	280	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,373.00000	1,501	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			481.00000	398	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,820.00000	1,975	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			278.00000	221	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,747.00000	1,897	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			305.00000	243	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,675.00000	1,821	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			333.00000	268	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,281.00000	1,403	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			538.00000	449	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,570.00000	1,711	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			378.00000	307	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,251.00000	1,371	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			558.00000	467	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,192.00000	1,308	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			600.00000	504	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,605.00000	1,747	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			363.00000	294	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,536.00000	1,675	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			394.00000	321	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,108.00000	1,217	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			666.00000	564	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,896.00000	2,053	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			253.00000	200	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,747.00000	1,897	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			305.00000	243	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,221.00000	1,339	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			579.00000	485	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,061.00000	1,160	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			719.00000	606	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,023.00000	1,103	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			781.00000	650	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,108.00000	1,217	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			666.00000	564	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,251.00000	1,371	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			558.00000	467	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,136.00000	1,247	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			643.00000	543	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,437.00000	1,569	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Put			445.00000	366	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,373.00000	1,501	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			481.00000	398	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,136.00000	1,247	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			643.00000	543	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,081.00000	1,188	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			689.00000	585	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,042.00000	1,131	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			749.00000	628	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,023.00000	1,103	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			781.00000	650	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			879.00000	944	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,037.00000	890	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			847.00000	907	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,105.00000	953	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			782.00000	840	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,239.00000	1,086	24.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			969.00000	1,036	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			876.00000	732	22.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			725.00000	794	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,332.00000	1,190	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			604.00000	663	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,562.00000	1,409	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			573.00000	629	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,631.00000	1,475	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			543.00000	596	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,701.00000	1,542	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			514.00000	564	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,772.00000	1,611	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			461.00000	506	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,919.00000	1,752	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			436.00000	478	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,994.00000	1,825	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			412.00000	452	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,070.00000	1,899	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			389.00000	427	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,147.00000	1,974	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			688.00000	754	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,396.00000	1,251	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			558.00000	612	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,666.00000	1,508	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			500.00000	549	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,808.00000	1,646	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			588.00000	645	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,596.00000	1,442	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Call			558.00000	612	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,666.00000	1,508	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			500.00000	549	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,808.00000	1,646	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			448.00000	492	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,956.00000	1,788	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			400.00000	440	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,108.00000	1,936	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			378.00000	415	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,186.00000	2,012	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			337.00000	370	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,345.00000	2,166	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			318.00000	349	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,426.00000	2,245	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			300.00000	329	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,507.00000	2,325	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			282.00000	310	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,590.00000	2,406	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			448.00000	492	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,956.00000	1,788	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			424.00000	465	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,031.00000	1,861	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			337.00000	370	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,345.00000	2,166	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			654.00000	717	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,461.00000	1,313	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			762.00000	824	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,270.00000	1,120	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			671.00000	735	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,429.00000	1,282	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,005.00000	1,076	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			813.00000	672	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			725.00000	794	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,332.00000	1,190	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			671.00000	735	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,429.00000	1,282	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			637.00000	698	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,495.00000	1,345	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			816.00000	872	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,174.00000	1,019	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			637.00000	698	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,495.00000	1,345	24.67	0.00	0	0.00
ALBI On 05/02/2009 Index Future			288.96500		288.42300		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			297.16000		296.59900		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
ALBI On 06/08/2009 Index Future			303.91800		301.34900		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			121.73400		121.57100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.23200		125.06300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.62600		128.45200		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			290.82600		290.31050		0.00	11,633,040.00	4	513.00
GOVI On 07/05/2009 jGovi			299.18400		298.65100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			307.29200		306.74250		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.62700		339.62700		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			349.39200		349.39200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.61000		9.60700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.79600		8.71900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.14100		8.03900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.98000		8.91000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.72600		8.66900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.78700		8.73800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.32000		8.62600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.05800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.02000		10.99000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.37500		9.36800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.42800		8.42200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.75200		7.84400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.56900		8.55700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.18000		8.16300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.02100		7.99600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.43300		8.36000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.27400		8.19600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.21400		8.13300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN10 On 05/02/2009 jNote			8.35900		8.30500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.24600		8.18800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.18800		8.12300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.85900		11.87000		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.99200		11.99600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.07300		12.05900		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.90200		11.88500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.77900		11.75600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.59200		11.56600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.49500		11.47600		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			278.32700		277.66400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.32400		285.64100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			294.08500		293.38000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.87100		7.88800		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,123.00000	3,147	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			8.00000	7	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.24500		7.26700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,019.00000	3,030	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			513.00000	496	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.68200		6.71100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,042.00000	4,057	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			929.00000	913	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,222.00000	4,237	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			859.00000	843	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.15400		8.17300		11.95	0.00	0	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			2,984.00000	2,984	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,534.00000	2,422	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			4,736.00000	4,760	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,414.00000	1,326	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			10,371.00000	10,454	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			233.00000	205	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			6,838.00000	6,889	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			729.00000	668	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			7,980.00000	8,043	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			508.00000	459	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.00800		8.02900		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,346.00000	7,399	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,954.00000	1,886	12.30	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 06/08/2009 Bond Future			7.92100	7.94300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		7,213.00000	7,319	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		237.00000	221	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.15200	8.18100		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call		10,753.00000	11,067	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.06200	8.09200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,284.00000	9,605	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		15.00000	11	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.00800	8.03900		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		9,816.00000	10,143	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		45.00000	36	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.92200	11.88500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		877.00000	856	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		935.00000	916	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.92200	11.00600		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		138.00000	1,196	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		140.00000	1,469	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.15000	8.17900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		4,853.00000	4,985	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		11.00000	8	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.96900	8.00000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		5,571.00000	5,702	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		81.00000	70	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.85200	7.88500		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		5,965.00000	6,095	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		165.00000	150	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.20900	8.23800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		5,916.00000	6,092	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		2.00000	1	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.07700	8.10800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,267.00000	5,441	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		81.00000	68	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.99400	8.02600		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,013.00000	7,191	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		86.00000	75	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.21900	8.24800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		6,324.00000	6,515	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 05/02/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.10100		8.13200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,542.00000	5,733	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			66.00000	54	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.03000		8.06200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,371.00000	7,570	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			55.00000	47	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.13900		8.15700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			4,198.00000	4,266	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			17.00000	14	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.93800		7.95800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,057.00000	4,118	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			190.00000	175	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.80200		7.82400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,247.00000	5,315	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			200.00000	188	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.22600		8.25500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			6,429.00000	6,626	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.12100		8.15100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,552.00000	5,746	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			46.00000	37	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.05600		8.08800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,408.00000	7,616	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			36.00000	30	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.23300		8.25300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3,419.00000	3,550	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			32.00000	24	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.12800		8.14900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,182.00000	4,314	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			108.00000	93	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.07700		8.10100		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,560.00000	7,723	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			27.00000	23	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.81500		7.84400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,952.00000	10,230	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			7.73900		7.76900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,659.00000	10,950	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/08/2009 Bond Future			7.69100	7.72200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		9,128.00000	9,430	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		3.00000	2	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			287.06900	286.55600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			295.31800	294.78900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			303.32200	302.77500		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.59510	6.54920		29.67	0.00	0	5,363.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		151.00000	159	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		152.00000	114	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		174.00000	185	29.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		125.00000	90	29.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		229.00000	247	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		80.00000	52	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		132.00000	137	30.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		183.00000	141	30.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		151.00000	159	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		152.00000	114	29.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		89.00000	87	32.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		289.00000	242	32.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		101.00000	101	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		252.00000	206	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		115.00000	117	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		216.00000	172	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		69.00000	64	34.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		370.00000	319	34.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		60.00000	55	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		411.00000	360	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		78.00000	75	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		329.00000	280	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		115.00000	117	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		216.00000	172	31.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call		5.00000	3	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put		956.00000	908	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call		3.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put		1,054.00000	1,007	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call		10.00000	7	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put		811.00000	762	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		20.00000	16	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		671.00000	621	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		37.00000	31	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		537.00000	486	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		53.00000	47	36.00	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	6.95	Put			454.00000	402	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			262.00000	284	27.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			62.00000	39	27.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			336.00000	365	27.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			37.00000	20	27.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			421.00000	456	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			22.00000	11	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			199.00000	214	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			100.00000	69	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			378.00000	410	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			29.00000	15	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			199.00000	214	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			100.00000	69	28.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			78.00000	75	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			329.00000	280	33.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			298.00000	323	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			48.00000	28	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			60.00000	55	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			411.00000	360	35.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			44.00000	39	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			495.00000	444	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			37.00000	31	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			537.00000	486	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			25.00000	20	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			625.00000	575	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			16.00000	12	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			717.00000	667	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			53.00000	47	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			454.00000	402	36.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			25.00000	20	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			625.00000	575	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			229.00000	247	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			80.00000	52	28.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			30.00000	25	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			581.00000	530	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			465.00000	502	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			16.00000	7	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			557.00000	598	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			8.00000	3	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			298.00000	323	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			48.00000	28	27.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			751.00000	795	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			2.00000	0	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			653.00000	696	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			4.00000	1	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	5.75	Call			800.00000	845	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			1.00000	0	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			702.00000	746	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			2.00000	1	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			605.00000	647	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			6.00000	2	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			511.00000	550	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			12.00000	5	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			421.00000	456	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			22.00000	11	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			511.00000	550	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			12.00000	5	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			605.00000	647	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			6.00000	2	28.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			7.00000	4	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			907.00000	859	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			4.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,005.00000	957	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			7.00000	4	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			907.00000	859	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			4.00000	2	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,005.00000	957	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			2.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,103.00000	1,056	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			1.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,202.00000	1,156	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			20.00000	16	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			671.00000	621	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			13.00000	10	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			764.00000	714	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			8.00000	6	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			859.00000	811	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			2.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,153.00000	1,106	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			1.00000	0	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,252.00000	1,205	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			1.00000	0	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,351.00000	1,305	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,451.00000	1,405	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			8.00000	6	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			859.00000	811	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			2.00000	1	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,153.00000	1,106	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			1.00000	0	36.01	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	Put			1,351.00000	1,305	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			13.00000	10	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			764.00000	714	36.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			378.00000	410	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			29.00000	15	27.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			101.00000	101	31.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			252.00000	206	31.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.71620		6.66580		25.17	0.00	0	2,286.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			371.00000	394	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			356.00000	328	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			390.00000	413	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			324.00000	297	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			430.00000	457	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			265.00000	241	23.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			353.00000	374	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			387.00000	358	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			353.00000	374	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			387.00000	358	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			336.00000	356	25.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			420.00000	390	25.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			291.00000	308	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			525.00000	492	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			305.00000	323	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			489.00000	457	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			320.00000	339	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			454.00000	423	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			320.00000	339	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			454.00000	423	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			278.00000	294	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			562.00000	528	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			266.00000	281	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			600.00000	565	27.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			278.00000	294	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			562.00000	528	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			291.00000	308	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			525.00000	492	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			254.00000	269	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	602	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			110.00000	116	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,094.00000	1,050	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			88.00000	93	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,222.00000	1,176	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			137.00000	145	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			971.00000	929	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			182.00000	193	28.17	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	7.30	Put			816.00000	776	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			223.00000	236	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			707.00000	670	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			238.00000	252	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			673.00000	636	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			453.00000	481	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			237.00000	214	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			505.00000	535	22.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			189.00000	169	22.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			565.00000	598	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			149.00000	132	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			409.00000	434	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			293.00000	268	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			534.00000	566	22.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			168.00000	150	22.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			409.00000	434	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			293.00000	268	24.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			478.00000	507	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			212.00000	191	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			453.00000	481	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			237.00000	214	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			254.00000	269	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	602	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			599.00000	634	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			133.00000	118	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			478.00000	507	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			212.00000	191	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			223.00000	236	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			707.00000	670	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			209.00000	221	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			743.00000	704	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			182.00000	193	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			816.00000	776	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			158.00000	168	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	851	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			195.00000	206	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			779.00000	740	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			170.00000	180	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			854.00000	814	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			371.00000	394	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			356.00000	328	25.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			672.00000	709	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			106.00000	92	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			599.00000	634	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			133.00000	118	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.90	Call			829.00000	870	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			64.00000	54	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			749.00000	788	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			83.00000	71	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			789.00000	829	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			73.00000	62	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			710.00000	748	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			94.00000	81	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	671	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			119.00000	104	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	671	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			119.00000	104	22.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			209.00000	221	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			743.00000	704	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			158.00000	168	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			892.00000	851	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			147.00000	156	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			932.00000	890	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			128.00000	135	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,012.00000	969	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			118.00000	125	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,053.00000	1,009	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			102.00000	108	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,136.00000	1,092	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			75.00000	79	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,309.00000	1,263	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			75.00000	79	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,309.00000	1,263	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			64.00000	68	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,398.00000	1,351	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			54.00000	57	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,489.00000	1,441	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			46.00000	49	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,580.00000	1,533	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			95.00000	100	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,179.00000	1,134	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			81.00000	86	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,265.00000	1,220	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			69.00000	73	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,353.00000	1,307	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			59.00000	62	28.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,443.00000	1,396	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.81990		6.77090		24.14	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			487.00000	510	24.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			466.00000	440	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			505.00000	529	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			434.00000	409	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			542.00000	568	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			371.00000	348	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			469.00000	492	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			498.00000	472	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			469.00000	492	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			498.00000	472	24.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			452.00000	474	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			531.00000	504	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			393.00000	412	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			672.00000	642	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			421.00000	441	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			600.00000	571	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			436.00000	457	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			565.00000	537	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			421.00000	441	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			600.00000	571	25.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			380.00000	398	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			709.00000	678	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			368.00000	385	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			747.00000	715	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			393.00000	412	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			672.00000	642	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			407.00000	426	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			636.00000	606	25.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			368.00000	385	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			747.00000	715	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			190.00000	199	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,219.00000	1,180	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			170.00000	179	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,299.00000	1,259	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			234.00000	246	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,063.00000	1,026	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			288.00000	302	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			917.00000	882	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			334.00000	350	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			813.00000	780	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			350.00000	367	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			779.00000	747	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			561.00000	588	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			340.00000	318	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			606.00000	635	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			285.00000	265	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			631.00000	661	21.83	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	6.40	Put			260.00000	241	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			523.00000	548	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			402.00000	379	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			631.00000	661	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			260.00000	241	21.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			523.00000	548	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			402.00000	379	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			452.00000	474	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			531.00000	504	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			583.00000	611	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			312.00000	291	22.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			436.00000	457	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			565.00000	537	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			689.00000	721	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			218.00000	201	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			505.00000	529	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			434.00000	409	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			350.00000	367	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			779.00000	747	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			318.00000	333	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			847.00000	813	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			288.00000	302	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			917.00000	882	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			260.00000	273	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			989.00000	953	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			302.00000	317	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			881.00000	847	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			273.00000	287	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			953.00000	917	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			756.00000	790	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			185.00000	170	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			900.00000	937	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			129.00000	117	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			826.00000	862	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			155.00000	142	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			756.00000	790	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			185.00000	170	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			689.00000	721	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			218.00000	201	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			862.00000	899	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			141.00000	129	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			790.00000	825	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			169.00000	155	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			722.00000	755	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			201.00000	185	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.35	Call			657.00000	689	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			236.00000	219	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			790.00000	825	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			169.00000	155	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			247.00000	259	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,026.00000	989	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			222.00000	234	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,102.00000	1,064	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			318.00000	333	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			847.00000	813	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			211.00000	222	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,140.00000	1,102	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			211.00000	222	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,140.00000	1,102	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			190.00000	199	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,219.00000	1,180	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			170.00000	179	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,299.00000	1,259	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			153.00000	161	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,382.00000	1,341	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			136.00000	144	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,466.00000	1,424	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			122.00000	128	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,551.00000	1,509	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			109.00000	115	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,638.00000	1,595	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			122.00000	128	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,551.00000	1,509	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			247.00000	259	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,026.00000	989	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			606.00000	635	22.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			285.00000	265	22.09	0.00	0	0.00

<b>Total for Derivatives:</b>								<b>139,094,417.80</b>	<b>12,117</b>	<b>367,259.00</b>
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<b>Grand Total:</b>								<b>139,094,417.80</b>	<b>12,117</b>	<b>367,259.00</b>
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