



# Daily MTM Report

Daily summary for 05/12/2008

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			18.77500		19.01700			0.00	0	0.00
R153 On 31/08/2010 Bond			7.94000		8.01500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.10000		8.11500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.01500		8.02500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.77100		12.02400			0.00	0	0.00
R201 On 21/12/2014 Bond			8.14000		8.15000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.15500		8.17000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.15500		8.17000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.16000		8.17000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.18000		8.20000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.19400		8.21400			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			7.64500	7.66000			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			10.39130	10.21470		35.02	1,136,205,524.60	109,342	151,618.00
\$ / R On 12/12/2008 Currency Future	10.20	Call		227.00000	314	35.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put		212.00000	123	35.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call		187.00000	252	35.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put		272.00000	161	35.50	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		140.00000	177	35.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		375.00000	236	35.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call		346.00000	460	36.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put		131.00000	68	36.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call		416.00000	541	37.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put		101.00000	50	37.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		453.00000	583	37.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		88.00000	42	37.67	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call		104.00000	128	37.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put		489.00000	337	37.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call		94.00000	115	37.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put		530.00000	374	37.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call		154.00000	197	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put		339.00000	205	35.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call		127.00000	159	36.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put		412.00000	268	36.20	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call		656.00000	809	39.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put		41.00000	18	39.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		283.00000	384	36.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		168.00000	93	36.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		170.00000	223	35.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		305.00000	182	35.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		283.00000	384	36.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		168.00000	93	36.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		206.00000	282	35.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		241.00000	141	35.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		380.00000	500	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		115.00000	58	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call		491.00000	627	37.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put		76.00000	35	37.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			380.00000	500	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			115.00000	58	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			64.00000	75	40.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			699.00000	533	40.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			39.00000	44	43.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			924.00000	753	43.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			32.00000	36	44.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,017.00000	845	44.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			26.00000	29	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,111.00000	938	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			18.00000	20	47.91	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			78.00000	93	39.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			613.00000	451	39.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,303.00000	1,129	47.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			170.00000	223	35.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			305.00000	182	35.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,515.00000	2,691	63.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	63.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			71.00000	83	39.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			656.00000	492	39.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			700.00000	857	40.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			35.00000	16	40.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,127.00000	1,297	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			12.00000	6	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			837.00000	1,003	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			22.00000	11	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			933.00000	1,100	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			18.00000	9	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			744.00000	906	41.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			30.00000	14	41.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,029.00000	1,199	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			15.00000	7	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			837.00000	1,003	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			22.00000	11	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,225.00000	1,396	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			10.00000	5	50.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,176.00000	1,347	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			11.00000	5	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,619.00000	1,793	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			5.00000	2	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,372.00000	1,545	52.84	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			7.00000	3	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,768.00000	1,943	58.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			3.00000	1	58.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,818.00000	1,992	59.18	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			3.00000	1	59.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,867.00000	2,042	59.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			3.00000	1	59.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,967.00000	2,142	61.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			2.00000	1	61.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,917.00000	2,092	60.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			2.00000	1	60.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,116.00000	2,292	62.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			2.00000	0	62.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,216.00000	2,392	62.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			1.00000	0	62.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,718.00000	1,893	57.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			4.00000	1	57.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,316.00000	2,491	63.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			1.00000	0	63.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,116.00000	2,292	62.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			2.00000	0	62.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,017.00000	2,192	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			2.00000	1	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,520.00000	1,694	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			6.00000	2	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,017.00000	2,192	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			2.00000	1	61.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,619.00000	1,793	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			5.00000	2	56.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,421.00000	1,594	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			7.00000	3	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,415.00000	2,591	63.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			1.00000	0	63.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,316.00000	2,491	63.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			1.00000	0	63.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,917.00000	2,092	60.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			2.00000	1	60.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,366.00000	2,541	63.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			1.00000	0	63.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,266.00000	2,442	62.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			1.00000	0	62.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,166.00000	2,342	62.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			2.00000	0	62.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,067.00000	2,242	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			2.00000	1	62.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,669.00000	1,843	57.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			4.00000	2	57.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,570.00000	1,743	55.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			5.00000	2	55.66	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 12/12/2008 Currency Future	8.90	Call			1,323.00000	1,495	52.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			8.00000	4	52.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,520.00000	1,694	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			6.00000	2	54.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,421.00000	1,594	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			7.00000	3	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,471.00000	1,644	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			6.00000	3	54.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,372.00000	1,545	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			7.00000	3	52.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,274.00000	1,446	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			9.00000	4	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,078.00000	1,248	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			13.00000	7	47.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			981.00000	1,149	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			16.00000	8	45.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			885.00000	1,051	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			20.00000	10	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			790.00000	954	42.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			25.00000	13	42.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,127.00000	1,297	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			12.00000	6	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,029.00000	1,199	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			15.00000	7	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			491.00000	627	37.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			76.00000	35	37.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,818.00000	1,992	59.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			3.00000	1	59.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			571.00000	716	38.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			57.00000	25	38.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			571.00000	716	38.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			57.00000	25	38.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			933.00000	1,100	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			18.00000	9	44.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			530.00000	671	38.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			66.00000	29	38.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			254.00000	348	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			189.00000	107	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			48.00000	54	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			833.00000	663	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			8.00000	8	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,793.00000	1,617	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			4.00000	4	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,290.00000	2,113	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			29.00000	32	45.00	0.00	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			1,064.00000	891	45.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			11.00000	13	50.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,546.00000	1,371	50.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			6.00000	6	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,041.00000	1,864	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			885.00000	1,051	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			20.00000	10	44.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			24.00000	27	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,159.00000	985	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			10.00000	11	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,645.00000	1,469	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			5.00000	5	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,140.00000	1,963	57.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			3.00000	3	61.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,538.00000	2,361	61.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			115.00000	143	36.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			450.00000	301	36.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			7.00000	8	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,843.00000	1,666	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			3.00000	2	62.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,588.00000	2,411	62.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,336.00000	3,159	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,085.00000	3,909	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,274.00000	1,446	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			9.00000	4	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			8.00000	9	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,744.00000	1,568	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			3.00000	3	61.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,489.00000	2,312	61.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,236.00000	3,060	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	0	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,985.00000	3,809	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			4.00000	3	60.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,389.00000	2,212	60.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			1.00000	1	67.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,137.00000	2,960	67.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	0	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,885.00000	3,709	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			15.00000	17	49.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,400.00000	1,225	49.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			2.00000	2	64.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,887.00000	2,710	64.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			0.00000	0	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,636.00000	3,459	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,115.00000	3,291	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,265.00000	3,441	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			86.00000	103	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			571.00000	412	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			19.00000	22	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,255.00000	1,081	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			6.00000	6	55.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,991.00000	1,815	55.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			2.00000	2	63.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,738.00000	2,561	63.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,415.00000	3,591	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,665.00000	2,841	63.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	63.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,215.00000	3,391	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,465.00000	2,641	63.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			1.00000	0	63.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			2.00000	2	63.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,788.00000	2,611	63.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,015.00000	3,191	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,266.00000	2,442	62.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			1.00000	0	62.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			790.00000	954	42.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			25.00000	13	42.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			227.00000	314	35.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			212.00000	123	35.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			53.00000	60	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			788.00000	619	41.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			12.00000	14	50.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,497.00000	1,323	50.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			5.00000	4	58.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,240.00000	2,063	58.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			2.00000	1	65.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,987.00000	2,810	65.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,915.00000	3,091	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			43.00000	49	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			879.00000	707	42.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			10.00000	12	51.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,596.00000	1,420	51.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			4.00000	4	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,339.00000	2,162	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			1.00000	1	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,087.00000	2,910	66.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,715.00000	2,891	63.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	63.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,286.00000	3,110	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,615.00000	2,791	63.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	63.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			7.00000	7	54.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,892.00000	1,716	54.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			3.00000	2	62.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,638.00000	2,461	62.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,386.00000	3,209	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,815.00000	2,991	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			613.00000	762	38.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			48.00000	20	38.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			35.00000	40	43.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			971.00000	798	43.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			9.00000	10	52.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,694.00000	1,519	52.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			3.00000	3	60.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,439.00000	2,262	60.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,186.00000	3,010	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,565.00000	2,741	63.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	63.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			21.00000	24	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,207.00000	1,033	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			7.00000	6	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,942.00000	1,765	55.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			2.00000	2	63.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,688.00000	2,511	63.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			1.00000	1	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,436.00000	3,259	67.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,315.00000	3,491	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,915.00000	3,091	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			2,765.00000	2,941	63.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	63.56	0.00	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			10.61480	10.44310		30.59	1,160,282,558.40	109,308	89,630.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		659.00000	747	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		666.00000	582	29.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		622.00000	707	30.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		729.00000	643	30.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		572.00000	650	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		829.00000	735	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		640.00000	728	30.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		697.00000	613	30.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		736.00000	833	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		543.00000	468	28.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		778.00000	886	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		485.00000	421	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		825.00000	946	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		431.00000	381	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		527.00000	599	31.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		934.00000	834	31.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		490.00000	567	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		997.00000	902	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		588.00000	669	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		795.00000	704	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		605.00000	688	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		762.00000	673	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		698.00000	788	29.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		605.00000	523	29.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		557.00000	632	31.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		863.00000	768	31.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		605.00000	688	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		762.00000	673	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		717.00000	810	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		573.00000	495	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		757.00000	857	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		514.00000	442	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		825.00000	946	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		431.00000	381	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		757.00000	857	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		514.00000	442	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		717.00000	810	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		573.00000	495	29.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		439.00000	515	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,096.00000	1,000	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		349.00000	414	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,306.00000	1,200	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		336.00000	399	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,343.00000	1,235	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.60	Call			298.00000	357	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,455.00000	1,342	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			473.00000	552	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,030.00000	937	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,559.00000	2,728	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			16.00000	13	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,008.00000	1,141	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			315.00000	276	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,326.00000	1,473	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			183.00000	158	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,179.00000	1,320	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			236.00000	205	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,041.00000	1,175	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			298.00000	260	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,251.00000	1,395	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			208.00000	180	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,109.00000	1,246	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			265.00000	231	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,403.00000	1,553	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			160.00000	138	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,775.00000	1,934	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			82.00000	70	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,732.00000	1,890	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			88.00000	76	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,907.00000	2,069	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			64.00000	54	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,907.00000	2,069	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			64.00000	54	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,951.00000	2,114	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			58.00000	49	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,088.00000	2,252	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			44.00000	38	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,042.00000	2,206	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			49.00000	41	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,996.00000	2,160	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			53.00000	45	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,180.00000	2,346	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	31	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,951.00000	2,114	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			58.00000	49	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,415.00000	2,583	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	19	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,320.00000	2,488	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	23	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,226.00000	2,393	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.25	Put			33.00000	28	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,134.00000	2,299	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			40.00000	34	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,862.00000	2,024	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			69.00000	59	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,689.00000	1,847	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			96.00000	82	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,134.00000	2,299	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			40.00000	34	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,042.00000	2,206	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			49.00000	41	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,689.00000	1,847	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			96.00000	82	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,605.00000	1,760	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			112.00000	96	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,463.00000	2,631	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			20.00000	17	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,368.00000	2,535	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	21	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,273.00000	2,440	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	25	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,818.00000	1,979	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			75.00000	64	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,368.00000	2,535	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	21	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,273.00000	2,440	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	25	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,818.00000	1,979	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			75.00000	64	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,732.00000	1,890	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			88.00000	76	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,647.00000	1,803	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			103.00000	89	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,415.00000	2,583	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	19	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,320.00000	2,488	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	23	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,862.00000	2,024	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			69.00000	59	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,180.00000	2,346	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	31	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,563.00000	1,718	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			120.00000	103	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,482.00000	1,634	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			139.00000	120	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,403.00000	1,553	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			160.00000	138	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,482.00000	1,634	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			139.00000	120	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,251.00000	1,395	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			208.00000	180	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,109.00000	1,246	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			265.00000	231	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,041.00000	1,175	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			298.00000	260	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,647.00000	1,803	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			103.00000	89	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,326.00000	1,473	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			183.00000	158	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			976.00000	1,107	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			333.00000	292	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			913.00000	1,040	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			370.00000	326	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			854.00000	977	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			410.00000	362	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			976.00000	1,107	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			333.00000	292	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			913.00000	1,040	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			370.00000	326	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			801.00000	915	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			458.00000	401	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,288.00000	1,434	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			195.00000	169	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,215.00000	1,357	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			221.00000	192	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,143.00000	1,283	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			250.00000	218	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,074.00000	1,210	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			281.00000	246	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			944.00000	1,073	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			351.00000	308	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			883.00000	1,008	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			390.00000	343	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			778.00000	886	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			485.00000	421	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			622.00000	707	30.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			729.00000	643	30.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			588.00000	669	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			795.00000	704	30.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			456.00000	533	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,063.00000	968	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			423.00000	497	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,130.00000	1,032	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			678.00000	767	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			635.00000	552	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			542.00000	615	31.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			898.00000	800	31.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			508.00000	583	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			965.00000	868	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			542.00000	615	31.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			898.00000	800	31.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			407.00000	479	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,164.00000	1,065	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			377.00000	446	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,234.00000	1,131	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			377.00000	446	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,234.00000	1,131	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			323.00000	385	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,380.00000	1,270	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			275.00000	330	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,532.00000	1,416	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			254.00000	306	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,610.00000	1,491	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			233.00000	283	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,690.00000	1,568	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			215.00000	261	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,772.00000	1,646	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			456.00000	533	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,063.00000	968	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			423.00000	497	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,130.00000	1,032	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			392.00000	463	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,199.00000	1,098	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			363.00000	430	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,270.00000	1,165	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			310.00000	371	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,417.00000	1,306	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			286.00000	343	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,493.00000	1,379	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			264.00000	318	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,571.00000	1,453	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			243.00000	294	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,650.00000	1,529	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			254.00000	306	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,610.00000	1,491	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Call			801.00000	915	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			458.00000	401	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			678.00000	767	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			635.00000	552	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			508.00000	583	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			965.00000	868	31.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			439.00000	515	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,096.00000	1,000	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			698.00000	788	29.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			605.00000	523	29.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			527.00000	599	31.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			934.00000	834	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.79050		10.62150		29.26	215,810.00	20	2,554.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			893.00000	979	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			872.00000	788	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			857.00000	939	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			935.00000	848	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			790.00000	864	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,068.00000	974	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			950.00000	1,036	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			779.00000	695	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,007.00000	1,110	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			685.00000	620	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,027.00000	1,138	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			655.00000	597	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			739.00000	814	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,168.00000	1,073	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			702.00000	782	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,230.00000	1,142	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			806.00000	882	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,034.00000	942	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			822.00000	900	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,001.00000	910	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			912.00000	997	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			841.00000	757	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			774.00000	847	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,103.00000	1,006	29.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			932.00000	1,016	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			810.00000	726	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			969.00000	1,056	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			748.00000	665	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			969.00000	1,056	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			748.00000	665	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			912.00000	997	28.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			841.00000	757	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.35	Call			631.00000	710	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,359.00000	1,270	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			535.00000	607	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,564.00000	1,466	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			521.00000	591	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,599.00000	1,500	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			479.00000	545	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,707.00000	1,604	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			683.00000	767	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,262.00000	1,176	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			806.00000	882	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,034.00000	942	29.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			875.00000	958	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			903.00000	818	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,189.00000	1,315	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			518.00000	475	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,475.00000	1,613	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			354.00000	322	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,343.00000	1,476	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			422.00000	385	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,219.00000	1,346	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			498.00000	456	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,408.00000	1,544	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			387.00000	353	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,280.00000	1,410	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	420	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,544.00000	1,684	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			323.00000	294	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,877.00000	2,026	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			205.00000	186	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,877.00000	2,026	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			205.00000	186	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,995.00000	2,148	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			174.00000	157	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,036.00000	2,189	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			164.00000	148	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,076.00000	2,230	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			155.00000	140	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,159.00000	2,315	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	124	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,118.00000	2,272	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			146.00000	132	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,286.00000	2,443	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			114.00000	103	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,118.00000	2,272	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Put			146.00000	132	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,955.00000	2,107	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			184.00000	166	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,459.00000	2,620	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			88.00000	79	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,372.00000	2,531	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			100.00000	90	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,201.00000	2,357	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			129.00000	117	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,800.00000	1,947	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			228.00000	207	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,724.00000	1,870	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			253.00000	230	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,416.00000	2,575	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			94.00000	85	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,329.00000	2,487	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			107.00000	97	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,243.00000	2,400	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			122.00000	110	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,916.00000	2,066	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			194.00000	176	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,838.00000	1,987	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			217.00000	196	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,762.00000	1,909	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			240.00000	218	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,638.00000	2,800	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			66.00000	60	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,548.00000	2,709	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			77.00000	69	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,201.00000	2,357	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			129.00000	117	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,286.00000	2,443	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			114.00000	103	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,504.00000	2,664	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			82.00000	74	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,329.00000	2,487	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			107.00000	97	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,916.00000	2,066	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			194.00000	176	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,159.00000	2,315	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	124	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,076.00000	2,230	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			155.00000	140	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,995.00000	2,148	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			174.00000	157	27.87	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,762.00000	1,909	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			240.00000	218	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,687.00000	1,832	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			266.00000	242	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,615.00000	1,757	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			293.00000	267	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,687.00000	1,832	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			266.00000	242	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,343.00000	1,476	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			422.00000	385	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,408.00000	1,544	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			387.00000	353	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,160.00000	1,284	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			538.00000	494	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,103.00000	1,224	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			581.00000	534	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,047.00000	1,166	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			626.00000	576	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,615.00000	1,757	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			293.00000	267	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,280.00000	1,410	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			459.00000	420	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,103.00000	1,224	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			581.00000	534	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,544.00000	1,684	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			323.00000	294	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,219.00000	1,346	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			498.00000	456	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,442.00000	1,578	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			370.00000	338	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,376.00000	1,509	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			404.00000	369	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,311.00000	1,443	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			440.00000	402	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,249.00000	1,378	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			478.00000	438	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,131.00000	1,254	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			560.00000	514	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,075.00000	1,195	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			603.00000	555	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			988.00000	1,083	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			716.00000	642	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			839.00000	919	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			968.00000	879	29.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			702.00000	782	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,230.00000	1,142	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			665.00000	748	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,294.00000	1,207	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,007.00000	1,110	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			685.00000	620	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			893.00000	979	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			872.00000	788	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			822.00000	900	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,001.00000	910	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			759.00000	830	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,137.00000	1,040	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			720.00000	798	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,199.00000	1,107	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			790.00000	864	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,068.00000	974	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			720.00000	798	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,199.00000	1,107	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			648.00000	729	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,326.00000	1,238	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			614.00000	692	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,392.00000	1,302	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			581.00000	657	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,460.00000	1,366	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			550.00000	623	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,529.00000	1,433	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			597.00000	674	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,426.00000	1,334	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			566.00000	640	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,494.00000	1,399	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			506.00000	575	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,635.00000	1,535	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			452.00000	516	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,781.00000	1,676	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			427.00000	489	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,856.00000	1,748	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			403.00000	462	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,932.00000	1,822	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			380.00000	437	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,009.00000	1,897	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			492.00000	560	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,671.00000	1,569	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			465.00000	530	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,744.00000	1,640	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			439.00000	502	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,818.00000	1,712	30.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.10	Call		415.00000	475	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		1,893.00000	1,785	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		566.00000	640	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,494.00000	1,399	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		427.00000	489	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,856.00000	1,748	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		1,075.00000	1,195	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		603.00000	555	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		988.00000	1,083	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		716.00000	642	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		875.00000	958	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		903.00000	818	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		1,131.00000	1,254	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		560.00000	514	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		1,047.00000	1,166	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		626.00000	576	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		648.00000	729	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,326.00000	1,238	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		614.00000	692	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,392.00000	1,302	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		739.00000	814	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,168.00000	1,073	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		631.00000	710	30.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,359.00000	1,270	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.14230	10.98320		28.26	0.00	0	4,000.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		0.00000	1,316	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		0.00000	1,174	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1,178.00000	1,281	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		1,295.00000	1,239	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1,113.00000	1,212	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		1,430.00000	1,370	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1,145.00000	1,246	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		1,362.00000	1,304	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,246.00000	1,353	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,163.00000	1,110	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,281.00000	1,391	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,097.00000	1,048	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		856.00000	933	30.54	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,173.00000	2,091	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,661.00000	1,794	25.03	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		578.00000	552	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		1,025.00000	1,117	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		1,642.00000	1,575	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1,374.00000	1,492	26.86	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		941.00000	900	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,054.00000	1,147	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,570.00000	1,505	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			726.00000	791	31.90	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,743.00000	2,648	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,612.00000	1,740	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			629.00000	598	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,435.00000	1,555	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			852.00000	812	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			923.00000	1,006	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,940.00000	1,864	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			836.00000	911	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,252.00000	2,168	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			760.00000	828	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,577.00000	2,486	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			694.00000	756	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,911.00000	2,814	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,477.00000	1,598	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			794.00000	756	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,317.00000	1,430	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,034.00000	988	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			947.00000	1,032	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,864.00000	1,790	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			778.00000	847	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,495.00000	2,405	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			710.00000	773	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,827.00000	2,731	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,649.00000	2,806	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			166.00000	164	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,171.00000	2,326	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			288.00000	284	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,772.00000	1,914	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			489.00000	471	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			900.00000	981	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,017.00000	1,939	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			679.00000	740	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,996.00000	2,897	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,732.00000	2,890	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			149.00000	148	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,248.00000	2,403	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			264.00000	261	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,833.00000	1,976	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			450.00000	434	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,520.00000	1,644	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			737.00000	701	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,281.00000	1,391	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,097.00000	1,048	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,083.00000	1,179	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,500.00000	1,437	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			796.00000	868	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,413.00000	2,325	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,404.00000	2,561	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			221.00000	218	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,961.00000	2,106	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			378.00000	364	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,355.00000	1,471	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			972.00000	929	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			972.00000	1,059	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,789.00000	1,717	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			622.00000	690	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,239.00000	3,147	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,325.00000	2,481	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			242.00000	239	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,896.00000	2,040	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			413.00000	398	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,565.00000	1,691	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			682.00000	649	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			816.00000	889	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,332.00000	2,246	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			710.00000	773	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,827.00000	2,731	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			602.00000	668	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,318.00000	3,225	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,485.00000	2,641	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			202.00000	199	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,028.00000	2,176	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			345.00000	334	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,394.00000	1,513	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			911.00000	870	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			998.00000	1,088	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,715.00000	1,645	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			856.00000	933	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,173.00000	2,091	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			743.00000	809	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,660.00000	2,567	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			643.00000	708	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,160.00000	3,066	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			0.00000	2,723	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	181	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			0.00000	2,250	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			0.00000	308	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.80	Call			0.00000	1,853	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			0.00000	511	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	957	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			0.00000	2,014	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	828	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			0.00000	2,486	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	724	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			0.00000	2,981	32.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.17000		14.97800		34.87	0.00	0	3,323.00
£ / R On 12/12/2008 Currency Future	15.00	Call			309.00000	376	33.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			331.00000	206	33.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			235.00000	281	35.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			457.00000	311	35.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			102.00000	126	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			824.00000	656	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			192.00000	225	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			564.00000	405	36.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			220.00000	261	35.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			492.00000	341	35.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			289.00000	349	34.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			361.00000	229	34.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			162.00000	194	37.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			634.00000	474	37.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			75.00000	93	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			947.00000	773	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			83.00000	103	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			905.00000	733	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			148.00000	181	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			670.00000	511	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			331.00000	403	33.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			303.00000	183	33.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			112.00000	139	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			784.00000	619	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			68.00000	84	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			990.00000	814	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			49.00000	60	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,121.00000	940	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			44.00000	53	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,166.00000	983	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			83.00000	103	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			905.00000	733	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			112.00000	139	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			784.00000	619	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			39.00000	48	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.15	Put			1,211.00000	1,028	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			17.00000	20	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,539.00000	1,350	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			19.00000	22	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,491.00000	1,302	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			6.00000	6	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,928.00000	1,736	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			3.00000	3	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,125.00000	1,933	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,673.00000	2,481	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,272.00000	3,080	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,422.00000	3,230	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,172.00000	2,980	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,722.00000	2,530	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,722.00000	2,530	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,122.00000	2,930	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			11.00000	13	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,683.00000	1,493	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			61.00000	75	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,033.00000	855	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			35.00000	42	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,257.00000	1,072	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			44.00000	53	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,166.00000	983	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			270.00000	325	34.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			392.00000	255	34.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			252.00000	302	34.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			424.00000	282	34.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			176.00000	209	36.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			598.00000	439	36.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			354.00000	433	33.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			276.00000	163	33.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			405.00000	498	33.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			227.00000	128	33.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			433.00000	532	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			205.00000	112	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			526.00000	646	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			148.00000	76	32.90	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 12/12/2008 Currency Future	14.35	Call			710.00000	856	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			82.00000	36	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			632.00000	769	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			104.00000	49	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			559.00000	686	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			131.00000	66	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			493.00000	607	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			165.00000	87	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			379.00000	464	33.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			251.00000	144	33.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			462.00000	569	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			184.00000	99	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			270.00000	325	34.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			392.00000	255	34.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			205.00000	242	35.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			527.00000	372	35.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			135.00000	168	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			707.00000	548	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			671.00000	812	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			93.00000	42	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			595.00000	727	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			117.00000	57	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			526.00000	646	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			148.00000	76	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			123.00000	153	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			745.00000	583	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			405.00000	498	33.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			227.00000	128	33.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			205.00000	242	35.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			527.00000	372	35.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			559.00000	686	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			131.00000	66	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			493.00000	607	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			165.00000	87	32.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			289.00000	349	34.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			361.00000	229	34.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			252.00000	302	34.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			424.00000	282	34.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			354.00000	433	33.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			276.00000	163	33.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			176.00000	209	36.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			598.00000	439	36.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			55.00000	67	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,077.00000	897	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			123.00000	153	38.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.60	Put			745.00000	583	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			68.00000	84	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			990.00000	814	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			28.00000	33	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,350.00000	1,163	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			68.00000	84	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			990.00000	814	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			35.00000	42	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,257.00000	1,072	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			22.00000	26	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,444.00000	1,256	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			22.00000	26	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,444.00000	1,256	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			13.00000	15	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,635.00000	1,445	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			135.00000	168	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			707.00000	548	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			92.00000	114	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			864.00000	694	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			75.00000	93	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			947.00000	773	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			49.00000	60	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,121.00000	940	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			31.00000	37	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,303.00000	1,117	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			25.00000	29	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,397.00000	1,209	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			15.00000	17	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,587.00000	1,397	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			9.00000	10	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,781.00000	1,590	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			7.00000	7	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,879.00000	1,687	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			5.00000	5	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,977.00000	1,785	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			4.00000	4	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			2,076.00000	1,884	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,822.00000	2,630	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,922.00000	2,730	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			3,022.00000	2,830	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,222.00000	3,030	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,322.00000	3,130	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,522.00000	3,330	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2.00000	2	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,224.00000	2,032	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2.00000	2	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,324.00000	2,132	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,423.00000	2,231	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,523.00000	2,331	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,623.00000	2,431	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,423.00000	2,231	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,623.00000	2,431	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,922.00000	2,730	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,122.00000	2,930	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,772.00000	2,580	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,872.00000	2,680	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,972.00000	2,780	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,072.00000	2,880	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,372.00000	3,180	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,472.00000	3,280	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,572.00000	3,380	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,222.00000	3,030	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,322.00000	3,130	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,422.00000	3,230	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,622.00000	3,430	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			0.00000	0	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.70	Put			3,722.00000	3,530	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,822.00000	3,630	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,872.00000	2,680	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,072.00000	2,880	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,372.00000	3,180	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,572.00000	3,380	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			0.00000	0	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,672.00000	3,480	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			2.00000	2	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,274.00000	2,082	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			2.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,374.00000	2,181	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,473.00000	2,281	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,573.00000	2,381	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			10.00000	11	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,732.00000	1,541	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			8.00000	8	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,830.00000	1,638	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			6.00000	6	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,928.00000	1,736	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			4.00000	5	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			2,026.00000	1,835	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			10.00000	11	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,732.00000	1,541	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			8.00000	8	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,830.00000	1,638	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			3.00000	3	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,125.00000	1,933	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2.00000	2	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,224.00000	2,032	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2.00000	2	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,324.00000	2,132	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			15.00000	17	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,587.00000	1,397	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			13.00000	15	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,635.00000	1,445	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			92.00000	114	38.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			864.00000	694	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future			15.49030	15.31650		29.88	4,027,478.00	260	8,971.00
£ / R On 16/03/2009 Currency Future	15.30	Call		945.00000	1,046	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		928.00000	856	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call		853.00000	947	30.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put		1,087.00000	1,006	30.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		670.00000	767	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,404.00000	1,326	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		804.00000	892	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		1,187.00000	1,102	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		836.00000	928	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,120.00000	1,038	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		907.00000	1,005	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		990.00000	915	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		764.00000	858	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,247.00000	1,168	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		619.00000	711	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,502.00000	1,421	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		636.00000	729	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,469.00000	1,389	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		725.00000	826	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,309.00000	1,235	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		670.00000	767	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,404.00000	1,326	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		586.00000	676	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,570.00000	1,485	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		555.00000	642	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,639.00000	1,551	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		555.00000	642	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,639.00000	1,551	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		707.00000	806	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,340.00000	1,265	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		525.00000	609	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,709.00000	1,619	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		431.00000	505	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,964.00000	1,865	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		456.00000	533	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,890.00000	1,793	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		351.00000	416	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		2,234.00000	2,126	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		292.00000	351	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		2,476.00000	2,360	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		207.00000	253	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		2,940.00000	2,813	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		139.00000	174	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		3,473.00000	3,334	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.80	Call			126.00000	158	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,609.00000	3,468	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			154.00000	192	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,338.00000	3,201	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			221.00000	269	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,854.00000	2,729	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			159.00000	198	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,293.00000	3,158	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			406.00000	478	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,040.00000	1,938	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			653.00000	748	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,436.00000	1,357	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			497.00000	578	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,780.00000	1,687	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			688.00000	786	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,372.00000	1,296	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			871.00000	966	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,054.00000	975	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			907.00000	1,005	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			990.00000	915	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			985.00000	1,086	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			868.00000	796	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			926.00000	1,026	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			959.00000	885	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			888.00000	985	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,022.00000	945	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			836.00000	928	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,120.00000	1,038	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,004.00000	1,107	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			837.00000	767	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,044.00000	1,155	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			777.00000	715	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,064.00000	1,183	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			748.00000	693	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,280.00000	1,419	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			563.00000	529	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,221.00000	1,357	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			604.00000	567	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,164.00000	1,297	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			647.00000	607	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,108.00000	1,239	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			692.00000	649	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,024.00000	1,128	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			807.00000	738	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,164.00000	1,297	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.80	Put			647.00000	607	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,108.00000	1,239	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			692.00000	649	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			945.00000	1,046	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			928.00000	856	29.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,250.00000	1,388	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			584.00000	548	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,192.00000	1,327	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			626.00000	587	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,136.00000	1,268	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			669.00000	628	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,086.00000	1,211	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			720.00000	671	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			965.00000	1,066	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			898.00000	826	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			764.00000	858	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,247.00000	1,168	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			725.00000	826	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,309.00000	1,235	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,044.00000	1,155	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			777.00000	715	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,004.00000	1,107	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			837.00000	767	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			926.00000	1,026	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			959.00000	885	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			853.00000	947	30.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,087.00000	1,006	30.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			820.00000	910	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,153.00000	1,070	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			783.00000	875	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,217.00000	1,135	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			744.00000	842	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,278.00000	1,201	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			820.00000	910	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,153.00000	1,070	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			619.00000	711	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,502.00000	1,421	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			586.00000	676	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,570.00000	1,485	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			469.00000	548	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,853.00000	1,757	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			688.00000	786	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,372.00000	1,296	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			653.00000	748	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,436.00000	1,357	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.60	Call			497.00000	578	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,780.00000	1,687	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			443.00000	519	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,927.00000	1,829	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			602.00000	693	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,536.00000	1,453	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			570.00000	658	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,604.00000	1,518	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			540.00000	625	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,673.00000	1,585	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			511.00000	593	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,744.00000	1,653	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			483.00000	563	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,816.00000	1,722	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			725.00000	826	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,309.00000	1,235	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			383.00000	453	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,117.00000	2,012	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			361.00000	428	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,195.00000	2,088	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			340.00000	405	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,274.00000	2,164	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			320.00000	382	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,354.00000	2,242	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			194.00000	238	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,027.00000	2,898	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			182.00000	224	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,115.00000	2,984	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			170.00000	211	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,204.00000	3,070	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			149.00000	186	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,383.00000	3,246	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			139.00000	174	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,473.00000	3,334	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			130.00000	164	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,564.00000	3,423	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			122.00000	153	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,655.00000	3,513	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			284.00000	341	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,517.00000	2,400	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			267.00000	321	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,600.00000	2,481	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			250.00000	303	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,684.00000	2,563	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			235.00000	286	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.85	Put			2,769.00000	2,645	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			267.00000	321	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,600.00000	2,481	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			235.00000	286	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,769.00000	2,645	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			194.00000	238	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,027.00000	2,898	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			170.00000	211	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,204.00000	3,070	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			200.00000	246	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,984.00000	2,855	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			188.00000	231	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,071.00000	2,941	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			176.00000	217	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,159.00000	3,027	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			165.00000	204	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,248.00000	3,114	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			144.00000	180	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,428.00000	3,290	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			135.00000	169	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,518.00000	3,379	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			118.00000	149	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,701.00000	3,558	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			159.00000	198	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,293.00000	3,158	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			122.00000	153	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,655.00000	3,513	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			114.00000	144	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,747.00000	3,604	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			106.00000	135	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,840.00000	3,695	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			99.00000	126	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,932.00000	3,786	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			92.00000	118	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,026.00000	3,878	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			149.00000	186	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,383.00000	3,246	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			114.00000	144	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,747.00000	3,604	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			106.00000	135	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,840.00000	3,695	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			275.00000	331	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,558.00000	2,441	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			258.00000	312	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,642.00000	2,522	30.93	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.80	Call			243.00000	294	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,726.00000	2,604	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			228.00000	277	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,811.00000	2,687	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			214.00000	261	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,897.00000	2,771	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			372.00000	440	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,156.00000	2,050	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			330.00000	393	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,314.00000	2,203	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			311.00000	372	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,394.00000	2,281	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			443.00000	519	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,927.00000	1,829	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			418.00000	492	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,002.00000	1,901	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			395.00000	465	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,078.00000	1,975	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			372.00000	440	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,156.00000	2,050	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			275.00000	331	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,558.00000	2,441	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			570.00000	658	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,604.00000	1,518	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			431.00000	505	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,964.00000	1,865	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			418.00000	492	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,002.00000	1,901	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			783.00000	875	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,217.00000	1,135	30.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			744.00000	842	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,278.00000	1,201	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			511.00000	593	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,744.00000	1,653	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,024.00000	1,128	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			807.00000	738	28.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			744.00000	842	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,278.00000	1,201	30.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			636.00000	729	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,469.00000	1,389	30.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.76120		15.59700		27.38	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,201.00000	1,300	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,204.00000	1,139	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,112.00000	1,205	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,365.00000	1,294	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.35	Call			927.00000	1,023	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,680.00000	1,612	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,063.00000	1,153	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,466.00000	1,391	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,095.00000	1,187	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,398.00000	1,326	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,164.00000	1,261	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,267.00000	1,200	27.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,023.00000	1,119	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,526.00000	1,458	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			873.00000	966	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,776.00000	1,705	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,460.00000	1,587	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			863.00000	826	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			983.00000	1,083	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,586.00000	1,521	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,201.00000	1,300	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,204.00000	1,139	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			909.00000	1,004	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,712.00000	1,642	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			838.00000	929	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,841.00000	1,768	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			805.00000	894	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,908.00000	1,833	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			789.00000	876	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,942.00000	1,865	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			891.00000	985	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,744.00000	1,673	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			964.00000	1,062	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,617.00000	1,551	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			772.00000	859	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,975.00000	1,898	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			667.00000	747	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,220.00000	2,136	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			696.00000	778	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,149.00000	2,067	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			575.00000	647	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,478.00000	2,386	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			504.00000	571	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,707.00000	2,610	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			384.00000	441	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,187.00000	3,080	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			290.00000	337	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,693.00000	3,576	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			270.00000	315	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
£ / R On 12/06/2009 Currency Future	19.15	Put			3,823.00000	3,704	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			319.00000	369	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,522.00000	3,408	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			393.00000	451	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,146.00000	3,039	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			412.00000	471	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,065.00000	2,960	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			327.00000	378	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,480.00000	3,366	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			640.00000	718	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,293.00000	2,206	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			945.00000	1,042	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,648.00000	1,581	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,147.00000	1,242	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,300.00000	1,231	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,259.00000	1,359	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,112.00000	1,048	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,182.00000	1,280	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,235.00000	1,169	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,129.00000	1,224	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,332.00000	1,262	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,297.00000	1,397	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,050.00000	986	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,335.00000	1,450	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			988.00000	939	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,354.00000	1,477	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			957.00000	915	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,572.00000	1,703	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			775.00000	742	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,516.00000	1,644	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			819.00000	783	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,406.00000	1,531	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			909.00000	870	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,316.00000	1,423	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,019.00000	962	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,279.00000	1,378	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,082.00000	1,017	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,239.00000	1,340	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,142.00000	1,079	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,572.00000	1,703	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			775.00000	742	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,516.00000	1,644	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			819.00000	783	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,316.00000	1,423	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,019.00000	962	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Call			1,279.00000	1,378	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,082.00000	1,017	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,433.00000	1,559	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			886.00000	848	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,380.00000	1,504	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			933.00000	892	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,220.00000	1,320	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,173.00000	1,109	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,129.00000	1,224	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,332.00000	1,262	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,095.00000	1,187	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,398.00000	1,326	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,544.00000	1,673	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			797.00000	762	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,488.00000	1,615	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			841.00000	804	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,433.00000	1,559	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			886.00000	848	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,380.00000	1,504	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			933.00000	892	26.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,220.00000	1,320	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,173.00000	1,109	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,182.00000	1,280	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,235.00000	1,169	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			983.00000	1,083	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,586.00000	1,521	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,095.00000	1,187	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,398.00000	1,326	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,023.00000	1,119	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,526.00000	1,458	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,079.00000	1,170	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,432.00000	1,359	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,043.00000	1,136	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,496.00000	1,425	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			909.00000	1,004	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,712.00000	1,642	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,063.00000	1,153	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,466.00000	1,391	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			945.00000	1,042	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,648.00000	1,581	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			838.00000	929	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,841.00000	1,768	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			772.00000	859	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,975.00000	1,898	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			805.00000	894	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
£ / R On 12/06/2009 Currency Future	16.70	Put			1,908.00000	1,833	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			741.00000	826	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,044.00000	1,965	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			711.00000	794	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,114.00000	2,033	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			741.00000	826	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,044.00000	1,965	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			682.00000	762	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,185.00000	2,101	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			855.00000	947	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,808.00000	1,736	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			821.00000	911	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,874.00000	1,800	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			757.00000	843	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,010.00000	1,931	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			726.00000	810	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,079.00000	1,999	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,003.00000	1,103	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,556.00000	1,492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			927.00000	1,023	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,680.00000	1,612	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			757.00000	843	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,010.00000	1,931	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			613.00000	689	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,366.00000	2,278	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			587.00000	661	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,440.00000	2,350	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			562.00000	634	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,515.00000	2,423	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			538.00000	608	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,591.00000	2,497	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			376.00000	431	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,229.00000	3,120	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			359.00000	413	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,312.00000	3,201	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			342.00000	395	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,395.00000	3,284	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			312.00000	361	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,565.00000	3,450	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			297.00000	345	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,650.00000	3,534	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			284.00000	330	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,737.00000	3,618	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			493.00000	559	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,746.00000	2,648	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
£ / R On 12/06/2009 Currency Future	17.95	Call			471.00000	536	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,824.00000	2,725	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			451.00000	513	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,904.00000	2,802	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			431.00000	492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,984.00000	2,880	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			471.00000	536	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,824.00000	2,725	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			431.00000	492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,984.00000	2,880	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			376.00000	431	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,229.00000	3,120	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			342.00000	395	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,395.00000	3,284	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			367.00000	422	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,270.00000	3,161	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			350.00000	404	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,353.00000	3,242	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			334.00000	386	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,437.00000	3,325	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			304.00000	353	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,607.00000	3,492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			277.00000	322	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,780.00000	3,661	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			264.00000	308	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,867.00000	3,747	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			312.00000	361	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,565.00000	3,450	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			284.00000	330	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,737.00000	3,618	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			258.00000	301	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,911.00000	3,790	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			246.00000	287	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,999.00000	3,876	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			234.00000	274	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,087.00000	3,963	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			223.00000	262	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,176.00000	4,051	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			304.00000	353	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,607.00000	3,492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			252.00000	294	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,955.00000	3,833	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			240.00000	281	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,043.00000	3,920	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			600.00000	675	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
£ / R On 12/06/2009 Currency Future	17.40	Put			2,403.00000	2,314	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			550.00000	621	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,553.00000	2,460	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			526.00000	596	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,629.00000	2,534	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			482.00000	547	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,785.00000	2,686	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			461.00000	524	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,864.00000	2,763	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			441.00000	502	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,944.00000	2,841	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			421.00000	481	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,024.00000	2,920	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			682.00000	762	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,185.00000	2,101	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			653.00000	732	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,256.00000	2,171	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			626.00000	703	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,329.00000	2,242	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			600.00000	675	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,403.00000	2,314	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			482.00000	547	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,785.00000	2,686	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			821.00000	911	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,874.00000	1,800	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			667.00000	747	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,220.00000	2,136	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			696.00000	778	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,149.00000	2,067	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			613.00000	689	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,366.00000	2,278	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			562.00000	634	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,515.00000	2,423	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,003.00000	1,103	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,556.00000	1,492	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			891.00000	985	28.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,744.00000	1,673	28.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.17590		12.96170		27.49	329,397.50	25	34,059.00
€ / R On 12/12/2008 Currency Future	12.95	Call			234.00000	343	29.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			223.00000	117	29.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			214.00000	308	28.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			252.00000	132	28.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			123.00000	156	29.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			462.00000	280	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.75	Call			357.00000	497	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			146.00000	71	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			324.00000	457	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			163.00000	81	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			293.00000	417	30.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			181.00000	92	30.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			162.00000	213	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			351.00000	187	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			112.00000	140	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			501.00000	314	29.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			135.00000	173	28.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			423.00000	247	28.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			195.00000	275	28.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			283.00000	149	28.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			263.00000	380	29.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			201.00000	104	29.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			148.00000	192	28.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			386.00000	216	28.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			178.00000	243	27.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			316.00000	167	27.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			195.00000	275	28.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			283.00000	149	28.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			428.00000	581	31.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			116.00000	55	31.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			392.00000	538	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			130.00000	63	31.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			86.00000	102	31.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			624.00000	426	31.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			51.00000	55	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			889.00000	679	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			28.00000	28	38.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,266.00000	1,052	38.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			18.00000	17	43.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,606.00000	1,391	43.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,472.00000	1,681	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			10.00000	5	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			30.00000	30	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,218.00000	1,004	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			66.00000	75	32.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			754.00000	549	32.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			32.00000	32	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,171.00000	956	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			626.00000	804	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			64.00000	28	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			465.00000	624	32.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.60	Put			104.00000	48	32.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			755.00000	946	35.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			44.00000	20	35.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,131.00000	1,335	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			19.00000	9	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,083.00000	1,286	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			21.00000	10	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,179.00000	1,384	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			18.00000	8	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,083.00000	1,286	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			21.00000	10	40.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			892.00000	1,091	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			31.00000	15	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			939.00000	1,139	38.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			28.00000	13	38.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			845.00000	1,042	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			34.00000	16	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,276.00000	1,483	43.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			15.00000	7	43.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,228.00000	1,433	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			16.00000	7	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,325.00000	1,532	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			13.00000	6	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,423.00000	1,631	45.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			11.00000	5	45.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,669.00000	1,879	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			8.00000	3	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,571.00000	1,780	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			9.00000	4	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,374.00000	1,582	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			12.00000	6	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			987.00000	1,188	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			25.00000	12	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,620.00000	1,829	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			8.00000	3	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,521.00000	1,730	46.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			10.00000	4	46.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,131.00000	1,335	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			19.00000	9	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,035.00000	1,237	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			23.00000	11	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			800.00000	994	36.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			38.00000	18	36.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			711.00000	898	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			50.00000	22	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Call			668.00000	851	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			56.00000	25	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			584.00000	758	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			72.00000	32	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,669.00000	1,879	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			8.00000	3	48.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,571.00000	1,780	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			9.00000	4	47.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,179.00000	1,384	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			18.00000	8	42.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			668.00000	851	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			56.00000	25	34.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			504.00000	668	32.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			92.00000	42	32.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			711.00000	898	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			50.00000	22	35.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			543.00000	713	33.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			82.00000	37	33.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,374.00000	1,582	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			12.00000	6	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			892.00000	1,091	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			31.00000	15	37.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			626.00000	804	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			64.00000	28	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			465.00000	624	32.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			104.00000	48	32.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			504.00000	668	32.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			92.00000	42	32.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			324.00000	457	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			163.00000	81	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			103.00000	126	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			541.00000	350	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			60.00000	68	33.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			799.00000	592	33.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			44.00000	45	35.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			982.00000	769	35.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			38.00000	38	36.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,076.00000	862	36.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			25.00000	24	40.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,363.00000	1,148	40.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			22.00000	21	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,460.00000	1,245	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			19.00000	18	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,557.00000	1,342	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			94.00000	114	30.55	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 12/12/2008 Currency Future	13.45	Put			582.00000	388	30.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			78.00000	92	31.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			667.00000	466	31.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			55.00000	61	33.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			844.00000	635	33.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			47.00000	50	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			935.00000	724	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			40.00000	41	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,029.00000	815	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			35.00000	35	36.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,123.00000	909	36.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			72.00000	83	32.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			710.00000	507	32.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			51.00000	55	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			889.00000	679	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			32.00000	32	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,171.00000	956	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			26.00000	26	39.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,315.00000	1,100	39.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			23.00000	22	40.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,411.00000	1,196	40.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			20.00000	19	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,509.00000	1,293	42.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,620.00000	1,829	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			8.00000	3	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			7.00000	6	51.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,395.00000	2,180	51.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			3.00000	2	58.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,191.00000	2,976	58.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,989.00000	3,774	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,788.00000	4,574	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			7.00000	6	50.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,345.00000	2,130	50.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			3.00000	2	57.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,141.00000	2,926	57.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			1.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,939.00000	3,725	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,738.00000	4,524	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,966.00000	2,178	51.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			5.00000	2	51.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			103.00000	126	30.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			541.00000	350	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.00	Call			10.00000	9	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,048.00000	1,833	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			4.00000	3	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,842.00000	2,627	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			1.00000	1	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,639.00000	3,425	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,438.00000	4,224	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,364.00000	2,576	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			3.00000	1	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			17.00000	16	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,655.00000	1,440	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			6.00000	5	51.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,445.00000	2,230	51.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			2.00000	2	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,241.00000	3,026	58.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	0	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,039.00000	3,824	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,662.00000	2,876	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	0	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,867.00000	2,078	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			5.00000	2	50.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			25.00000	24	40.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,363.00000	1,148	40.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			9.00000	8	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,147.00000	1,932	49.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			4.00000	3	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,942.00000	2,727	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			1.00000	1	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,739.00000	3,525	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,112.00000	3,326	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,314.00000	2,527	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			3.00000	1	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			47.00000	50	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			935.00000	724	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			16.00000	15	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,704.00000	1,489	44.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			6.00000	5	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,494.00000	2,279	52.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			2.00000	2	58.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,290.00000	3,076	58.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,362.00000	3,576	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,563.00000	2,776	54.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	10.40	Put			1.00000	0	54.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,768.00000	1,978	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			6.00000	2	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			8.00000	7	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,246.00000	2,031	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			3.00000	3	56.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,041.00000	2,827	56.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,462.00000	3,676	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,662.00000	2,876	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	0	54.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			4.00000	3	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,942.00000	2,727	56.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,412.00000	3,626	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,612.00000	2,826	54.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			1.00000	0	54.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,818.00000	2,028	50.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			6.00000	2	50.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			8.00000	8	49.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,197.00000	1,982	49.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			3.00000	3	56.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,992.00000	2,777	56.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,512.00000	3,726	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,712.00000	2,926	54.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	54.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,917.00000	2,128	51.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			5.00000	2	51.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			9.00000	9	48.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,098.00000	1,883	48.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			4.00000	3	55.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,892.00000	2,677	55.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,162.00000	3,376	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,364.00000	2,576	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			3.00000	1	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			17.00000	16	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,655.00000	1,440	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,062.00000	3,276	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,265.00000	2,477	54.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			3.00000	1	54.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			15.00000	14	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,753.00000	1,538	45.29	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 12/12/2008 Currency Future	15.50	Call			6.00000	5	52.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,544.00000	2,329	52.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			2.00000	2	59.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,340.00000	3,126	59.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,962.00000	3,176	55.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	55.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,165.00000	2,377	53.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			3.00000	1	53.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			13.00000	13	46.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,851.00000	1,637	46.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			5.00000	4	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,643.00000	2,428	53.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			2.00000	2	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,440.00000	3,226	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,262.00000	3,476	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,464.00000	2,676	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			2.00000	0	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			2,912.00000	3,126	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	0	55.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,115.00000	2,327	53.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			4.00000	1	53.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			12.00000	12	46.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,900.00000	1,686	46.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			5.00000	4	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,693.00000	2,478	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			1.00000	1	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,490.00000	3,275	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,812.00000	3,026	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	0	55.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,016.00000	2,227	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			4.00000	1	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			11.00000	10	47.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			1,999.00000	1,784	47.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			4.00000	3	54.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,792.00000	2,578	54.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			1.00000	1	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,589.00000	3,375	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call			2,862.00000	3,076	55.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	0	55.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call			2,066.00000	2,277	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put			4.00000	1	52.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call			11.00000	11	47.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put			1,950.00000	1,735	47.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call			4.00000	4	54.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.70	Put			2,743.00000	2,528	54.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call			1.00000	1	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put			3,540.00000	3,325	59.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Call			0.00000	3,426	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.75	Put			0.00000	0	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Call			0.00000	2,626	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	0	54.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			0.00000	1,042	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			0.00000	16	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			0.00000	17	43.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			0.00000	1,391	43.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			0.00000	6	51.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			0.00000	2,180	51.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			0.00000	2	58.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			0.00000	2,976	58.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.44180		13.24220		26.52	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.25	Call			735.00000	823	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			743.00000	631	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			717.00000	803	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			774.00000	661	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			619.00000	691	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			977.00000	849	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			814.00000	912	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			622.00000	521	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			793.00000	889	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			651.00000	547	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			666.00000	744	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			873.00000	752	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			619.00000	691	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			977.00000	849	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			604.00000	674	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,012.00000	882	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			634.00000	708	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			942.00000	816	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			682.00000	763	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			840.00000	721	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			754.00000	845	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			712.00000	603	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			650.00000	726	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			907.00000	784	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			699.00000	782	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			807.00000	691	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			880.00000	986	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			538.00000	444	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			857.00000	961	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.95	Put			565.00000	469	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			563.00000	627	27.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,121.00000	985	27.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			481.00000	533	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,389.00000	1,241	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			406.00000	447	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,714.00000	1,555	30.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			353.00000	388	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,011.00000	1,846	31.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			423.00000	467	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,631.00000	1,475	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			503.00000	558	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,310.00000	1,166	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			514.00000	571	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,272.00000	1,129	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			432.00000	477	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,590.00000	1,435	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,281.00000	1,434	23.32	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			239.00000	192	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			977.00000	1,094	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			435.00000	352	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			903.00000	1,012	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			511.00000	420	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,085.00000	1,221	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			343.00000	279	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,352.00000	1,509	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			210.00000	168	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,352.00000	1,509	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			210.00000	168	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,389.00000	1,548	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			196.00000	156	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,316.00000	1,471	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			224.00000	179	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,179.00000	1,325	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			286.00000	233	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,212.00000	1,360	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			270.00000	219	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,114.00000	1,255	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			321.00000	263	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,502.00000	1,667	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			159.00000	125	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,246.00000	1,397	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			254.00000	205	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,426.00000	1,587	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			183.00000	145	23.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.50	Call			1,835.00000	2,019	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			93.00000	77	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,746.00000	1,929	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			103.00000	87	23.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,660.00000	1,840	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			118.00000	98	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,580.00000	1,752	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			138.00000	110	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,212.00000	1,360	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			270.00000	219	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,790.00000	1,974	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			98.00000	82	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,701.00000	1,884	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			109.00000	92	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,620.00000	1,796	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			128.00000	104	23.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,541.00000	1,708	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			148.00000	116	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,463.00000	1,627	23.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			171.00000	135	23.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,389.00000	1,548	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			196.00000	156	23.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,580.00000	1,752	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			138.00000	110	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,146.00000	1,289	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			303.00000	248	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,316.00000	1,471	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			224.00000	179	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,057.00000	1,187	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			364.00000	296	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,003.00000	1,123	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			410.00000	331	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,057.00000	1,187	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			364.00000	296	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,003.00000	1,123	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			410.00000	331	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			952.00000	1,066	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			459.00000	374	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,029.00000	1,155	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			387.00000	313	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,701.00000	1,884	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			109.00000	92	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,541.00000	1,708	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			148.00000	116	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,179.00000	1,325	23.49	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	12.35	Put			286.00000	233	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,029.00000	1,155	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			387.00000	313	23.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			927.00000	1,039	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			485.00000	397	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			550.00000	613	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,158.00000	1,021	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			492.00000	545	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,349.00000	1,204	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			835.00000	936	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			593.00000	495	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			927.00000	1,039	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			485.00000	397	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			590.00000	658	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,048.00000	916	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			451.00000	498	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,508.00000	1,357	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			634.00000	708	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			942.00000	816	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			481.00000	533	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,389.00000	1,241	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,880.00000	2,065	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			88.00000	73	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			339.00000	373	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,096.00000	1,931	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			268.00000	293	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,626.00000	2,451	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			214.00000	233	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,172.00000	2,991	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			159.00000	181	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,717.00000	3,539	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			903.00000	1,012	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			511.00000	420	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			390.00000	429	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,798.00000	1,637	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			306.00000	336	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,314.00000	2,145	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			243.00000	266	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,851.00000	2,674	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			196.00000	212	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,404.00000	3,221	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			258.00000	282	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,716.00000	2,540	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			190.00000	209	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,448.00000	3,267	36.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.30	Call			118.00000	135	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,176.00000	3,993	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			72.00000	82	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,929.00000	4,740	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,970.00000	2,156	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			78.00000	65	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			577.00000	642	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,084.00000	951	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			295.00000	323	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,402.00000	2,231	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			218.00000	237	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,126.00000	2,945	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			146.00000	166	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,853.00000	3,674	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			89.00000	102	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,597.00000	4,410	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,342.00000	2,534	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			49.00000	42	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			346.00000	380	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,054.00000	1,888	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			253.00000	276	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,761.00000	2,585	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			185.00000	205	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,493.00000	3,313	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			114.00000	131	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,222.00000	4,039	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,680.00000	2,876	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			38.00000	35	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,925.00000	2,110	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			83.00000	69	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			398.00000	438	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,756.00000	1,596	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			289.00000	317	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,447.00000	2,275	33.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			141.00000	161	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,899.00000	3,719	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,122.00000	3,316	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			29.00000	24	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,364.00000	3,558	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			22.00000	16	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,582.00000	2,778	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			40.00000	37	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			538.00000	598	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,196.00000	1,056	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			382.00000	420	31.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.70	Put			1,840.00000	1,678	31.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			278.00000	304	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,536.00000	2,362	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			206.00000	224	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,264.00000	3,082	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,460.00000	3,655	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			18.00000	13	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,680.00000	2,876	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			38.00000	35	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			398.00000	438	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,756.00000	1,596	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,412.00000	3,606	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			20.00000	14	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,631.00000	2,827	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			39.00000	36	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			550.00000	613	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,158.00000	1,021	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			283.00000	310	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,491.00000	2,319	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			210.00000	228	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,218.00000	3,037	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,557.00000	3,753	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			15.00000	11	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,778.00000	2,975	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			36.00000	33	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,016.00000	2,203	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			74.00000	61	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			414.00000	457	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,672.00000	1,515	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			300.00000	330	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,358.00000	2,188	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			222.00000	242	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,080.00000	2,900	35.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,171.00000	3,364	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			29.00000	22	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,389.00000	2,583	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			47.00000	41	25.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			492.00000	545	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,349.00000	1,204	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,073.00000	3,268	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			30.00000	26	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,295.00000	2,485	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			52.00000	43	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			470.00000	521	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,428.00000	1,279	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	15.80	Call			248.00000	271	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,806.00000	2,629	34.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			179.00000	201	36.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,537.00000	3,360	36.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,974.00000	3,171	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			32.00000	29	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,201.00000	2,389	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			59.00000	47	24.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			451.00000	498	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,508.00000	1,357	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			325.00000	358	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,183.00000	2,016	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			239.00000	261	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,897.00000	2,719	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			169.00000	192	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,627.00000	3,450	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,268.00000	3,461	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			26.00000	19	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,485.00000	2,680	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			43.00000	39	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,146.00000	1,289	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			303.00000	248	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			367.00000	403	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,925.00000	1,762	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			199.00000	216	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,357.00000	3,174	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,925.00000	3,122	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			33.00000	30	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,155.00000	2,342	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			62.00000	50	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			441.00000	488	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,549.00000	1,396	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			319.00000	351	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,226.00000	2,059	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			234.00000	256	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,942.00000	2,764	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			164.00000	187	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,672.00000	3,495	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,827.00000	3,024	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			35.00000	32	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,062.00000	2,249	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			70.00000	57	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			226.00000	246	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,034.00000	2,855	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			155.00000	176	36.92	0.00	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			3,762.00000	3,584	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,876.00000	3,073	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			34.00000	31	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,108.00000	2,295	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			66.00000	54	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			312.00000	343	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,270.00000	2,102	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			230.00000	251	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,988.00000	2,809	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,171.00000	3,364	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			29.00000	22	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			0.00000	3,412	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	21	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			0.00000	2,632	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	40	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			0.00000	395	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			0.00000	1,804	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	287	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			0.00000	2,495	34.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.66090		13.47230		25.42	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.45	Call			995.00000	1,077	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			973.00000	866	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			959.00000	1,039	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,037.00000	928	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			861.00000	930	25.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,239.00000	1,119	25.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			977.00000	1,057	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,004.00000	897	25.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,051.00000	1,133	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			878.00000	772	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,051.00000	1,133	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			878.00000	772	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,033.00000	1,113	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			910.00000	803	24.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			908.00000	982	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,136.00000	1,021	25.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			821.00000	898	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,299.00000	1,187	26.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			925.00000	1,001	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,102.00000	990	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,014.00000	1,095	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			941.00000	834	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			877.00000	947	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,204.00000	1,086	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			942.00000	1,019	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Put			1,069.00000	958	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,014.00000	1,095	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			941.00000	834	24.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			959.00000	1,039	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,037.00000	928	25.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,105.00000	1,207	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			783.00000	696	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,069.00000	1,153	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			846.00000	742	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			942.00000	1,019	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,069.00000	958	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			764.00000	847	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,392.00000	1,286	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			628.00000	699	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,655.00000	1,538	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			511.00000	573	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,939.00000	1,812	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			436.00000	491	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,164.00000	2,030	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			567.00000	633	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,795.00000	1,673	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			693.00000	770	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,521.00000	1,409	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			728.00000	808	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,456.00000	1,347	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			582.00000	649	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,759.00000	1,638	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,228.00000	1,351	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			656.00000	590	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,125.00000	1,235	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			753.00000	674	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,315.00000	1,442	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			592.00000	531	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,598.00000	1,739	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			426.00000	378	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,565.00000	1,704	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			443.00000	393	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,632.00000	1,774	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			409.00000	363	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,565.00000	1,704	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			443.00000	393	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,436.00000	1,570	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			514.00000	459	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,468.00000	1,603	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			495.00000	442	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			1,375.00000	1,505	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			552.00000	494	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,771.00000	1,918	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			348.00000	307	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,500.00000	1,636	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			477.00000	425	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,666.00000	1,809	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			394.00000	349	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,735.00000	1,882	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			363.00000	321	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,700.00000	1,845	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			378.00000	334	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,029.00000	2,185	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			257.00000	224	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,953.00000	2,107	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			281.00000	246	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,879.00000	2,030	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			307.00000	270	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,806.00000	1,955	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			334.00000	294	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,532.00000	1,670	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			460.00000	409	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,991.00000	2,146	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			269.00000	235	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,916.00000	2,069	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			294.00000	258	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,842.00000	1,993	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			320.00000	282	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,436.00000	1,570	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			514.00000	459	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,735.00000	1,882	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			363.00000	321	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,405.00000	1,537	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	476	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,344.00000	1,473	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			572.00000	512	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,771.00000	1,918	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			348.00000	307	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,700.00000	1,845	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			378.00000	334	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,256.00000	1,381	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			634.00000	570	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,067.00000	2,225	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			245.00000	214	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,916.00000	2,069	24.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Put			294.00000	258	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,375.00000	1,505	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			552.00000	494	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,200.00000	1,321	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			678.00000	610	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,145.00000	1,263	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			723.00000	652	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,256.00000	1,381	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			634.00000	570	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,405.00000	1,537	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			533.00000	476	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,285.00000	1,411	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			613.00000	550	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,598.00000	1,739	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			426.00000	378	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,532.00000	1,670	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			460.00000	409	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,285.00000	1,411	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			613.00000	550	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,228.00000	1,351	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			656.00000	590	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,172.00000	1,292	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			700.00000	631	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,145.00000	1,263	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			723.00000	652	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			892.00000	965	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,170.00000	1,054	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,087.00000	1,180	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			815.00000	719	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			841.00000	914	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,269.00000	1,153	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			711.00000	789	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,488.00000	1,378	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			676.00000	752	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,554.00000	1,441	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			644.00000	716	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,621.00000	1,505	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			612.00000	682	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,690.00000	1,571	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			553.00000	618	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,830.00000	1,707	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			525.00000	588	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,903.00000	1,777	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			498.00000	558	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,976.00000	1,848	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.05	Call			473.00000	531	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,050.00000	1,920	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			802.00000	882	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,330.00000	1,221	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			660.00000	734	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,588.00000	1,473	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			597.00000	666	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,724.00000	1,605	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			693.00000	770	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,521.00000	1,409	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			660.00000	734	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,588.00000	1,473	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			597.00000	666	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,724.00000	1,605	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			539.00000	603	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,866.00000	1,742	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			485.00000	544	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,013.00000	1,883	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			460.00000	517	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,088.00000	1,956	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			414.00000	466	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,241.00000	2,105	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			392.00000	442	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,320.00000	2,181	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			371.00000	419	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,399.00000	2,258	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			351.00000	397	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,479.00000	2,336	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			539.00000	603	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,866.00000	1,742	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			511.00000	573	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,939.00000	1,812	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			414.00000	466	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,241.00000	2,105	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			764.00000	847	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,392.00000	1,286	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			877.00000	947	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,204.00000	1,086	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			783.00000	867	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,361.00000	1,256	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,125.00000	1,235	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			753.00000	674	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			841.00000	914	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,269.00000	1,153	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			783.00000	867	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.05	Put			1,361.00000	1,256	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			746.00000	827	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,424.00000	1,316	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			925.00000	1,001	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,102.00000	990	25.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			746.00000	827	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,424.00000	1,316	26.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	1,207	24.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			0.00000	696	24.19	0.00	0	0.00
ALBI On 05/02/2009 Index Future			291.83400		291.65000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			300.13100		299.93800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			305.51100		305.72800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			122.47300		122.37500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.99600		125.89500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.42000		129.31400		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			293.52900		293.34750		0.00	0.00	0	513.00
GOVI On 07/05/2009 jGovi			301.97500		301.78650		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			310.17900		309.98250		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.13400		342.82700		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			349.02800		352.82800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.19000		9.19600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.89700		8.74000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.31000		8.09700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.05800		8.92000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.86300		8.68100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.93600		8.74900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.83700		8.64000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.77500		12.01700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 05/02/2009 jFra			10.18400		10.44000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.61100		8.81500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.61900		7.73300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.33700		7.20500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.11300		8.08400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.86500		7.76700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.85300		7.68600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.48200		8.33300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.38800		8.21400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.39300		8.19400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.51600		8.31400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.44200		8.22200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.42100		8.18300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.81800		11.84900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.86400		11.97600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.80800		12.02300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.65400		11.82400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.38100		11.61700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.03000		11.33400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.99800		11.25500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			281.92100		281.71900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			290.03200		289.82300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			297.91200		297.69400		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.54500		7.61700		3.00	0.00	0	4,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,526.00000	3,635	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			3.00000	2	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.84800		6.93600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,332.00000	3,421	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			400.00000	375	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.17400		6.28600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,358.00000	4,446	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			798.00000	767	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,546.00000	4,635	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			735.00000	706	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.98700		7.99600		11.95	0.00	0	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,454.00000	3,466	12.03	0.00	0	850.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.25	Put			1,962.00000	1,920	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,385.00000	5,408	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,020.00000	990	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,316.00000	11,361	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			135.00000	128	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,638.00000	7,672	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			485.00000	466	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,839.00000	8,878	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			324.00000	309	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.83200		7.84100		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			8,072.00000	8,100	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,600.00000	1,576	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.73300		7.74300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,233.00000	8,285	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			144.00000	139	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.93500		7.93400		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,461.00000	13,450	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.83900		7.83800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			12,066.00000	12,055	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.77800		7.77700		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,661.00000	12,650	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			8.00000	8	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.54600		11.77000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			839.00000	838	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			892.00000	879	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.60900		11.62300		0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			60.00000	63	0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			244.00000	244	0.51	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.99800		8.00600		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,655.00000	5,692	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2.00000	2	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.80700		7.81500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,376.00000	6,411	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			41.00000	39	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.67700		7.68700		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,776.00000	6,817	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			100.00000	96	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.04400		8.06300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future	9.25	Call		6,985.00000	7,102	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.90500	7.92400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,333.00000	6,445	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		32.00000	29	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.81200	7.83300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,119.00000	8,241	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		42.00000	38	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.05400	8.07300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		7,485.00000	7,613	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.92900	7.94900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,707.00000	6,837	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		24.00000	21	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.84900	7.87000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,591.00000	8,727	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		23.00000	21	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.99800	8.00600		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		4,782.00000	4,813	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		6.00000	5	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.78600	7.79500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,608.00000	4,639	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		119.00000	115	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.63700	7.64700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,832.00000	5,865	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		136.00000	132	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.09100	8.11000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		7,418.00000	7,549	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.98100	8.00000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,550.00000	6,678	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		17.00000	15	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.91000	7.93100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,445.00000	8,586	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		16.00000	14	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.11500	8.12800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,274.00000	4,365	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		7.00000	6	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.01800	8.02600		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,990.00000	5,044	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 07/05/2009 Bond Future	8.75	Put			51.00000	47	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.97400		7.98200		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,378.00000	8,434	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			14.00000	13	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.57800		7.58700		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,468.00000	12,559	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			7.49800		7.50800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,246.00000	13,348	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.44500		7.45500		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,791.00000	11,894	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			289.76000		289.57900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.09700		297.90900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.19600		306.00000		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.58840		6.60310		30.96	0.00	0	5,363.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			130.00000	107	30.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			126.00000	119	30.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			93.00000	73	33.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			190.00000	185	33.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			154.00000	130	30.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			101.00000	92	30.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			181.00000	157	29.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			78.00000	68	29.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			248.00000	224	29.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			45.00000	36	29.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			154.00000	130	30.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			101.00000	92	30.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			79.00000	61	34.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			226.00000	223	34.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			110.00000	89	31.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			157.00000	150	31.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			57.00000	42	36.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			304.00000	304	36.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			49.00000	35	37.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			346.00000	347	37.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			67.00000	51	35.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			264.00000	263	35.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			110.00000	89	31.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			157.00000	150	31.98	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	7.50	Call			2.00000	1	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			899.00000	913	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			1.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			998.00000	1,012	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			6.00000	3	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			753.00000	765	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			13.00000	8	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	619	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			28.00000	18	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			475.00000	480	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			41.00000	29	38.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			388.00000	391	38.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			286.00000	265	29.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			33.00000	27	29.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			374.00000	355	32.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			21.00000	17	32.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			466.00000	448	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			13.00000	10	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			213.00000	189	29.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			60.00000	50	29.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			422.00000	403	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			19.00000	14	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			213.00000	189	29.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			60.00000	50	29.24	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			67.00000	51	35.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			264.00000	263	35.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			326.00000	308	30.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			23.00000	19	30.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			49.00000	35	37.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			346.00000	347	37.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			35.00000	24	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			432.00000	435	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			28.00000	18	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			475.00000	480	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			17.00000	10	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			564.00000	572	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			10.00000	6	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			657.00000	667	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			41.00000	29	38.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			388.00000	391	38.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			17.00000	10	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			564.00000	572	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			248.00000	224	29.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			45.00000	36	29.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			22.00000	14	38.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.10	Put			519.00000	525	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			512.00000	495	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			9.00000	7	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			607.00000	591	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			4.00000	3	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			326.00000	308	30.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			23.00000	19	30.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			804.00000	789	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			1.00000	0	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			705.00000	689	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			2.00000	1	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			854.00000	839	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			754.00000	739	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			1.00000	1	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			656.00000	640	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			3.00000	2	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			560.00000	543	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			6.00000	4	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			466.00000	448	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			13.00000	10	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			560.00000	543	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			6.00000	4	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			656.00000	640	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			3.00000	2	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			3.00000	1	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			850.00000	863	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			2.00000	1	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			949.00000	962	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			3.00000	1	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			850.00000	863	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			2.00000	1	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			949.00000	962	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			1.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,048.00000	1,062	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			0.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,147.00000	1,162	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			13.00000	8	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	619	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			8.00000	4	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			705.00000	716	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			4.00000	2	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			801.00000	814	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			1.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,098.00000	1,112	38.84	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	7.80	Call			0.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,197.00000	1,212	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,297.00000	1,312	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,397.00000	1,412	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			4.00000	2	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			801.00000	814	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			1.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,098.00000	1,112	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	0	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,297.00000	1,312	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			8.00000	4	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			705.00000	716	38.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			422.00000	403	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			19.00000	14	34.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			93.00000	73	33.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			190.00000	185	33.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.69140		6.71540		27.89	0.00	0	2,436.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			379.00000	387	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			363.00000	396	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			360.00000	369	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			395.00000	428	28.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			326.00000	336	28.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			461.00000	494	28.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			397.00000	406	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			332.00000	365	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			417.00000	426	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			302.00000	335	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			462.00000	468	26.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			246.00000	277	26.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			379.00000	387	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			363.00000	396	27.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			311.00000	320	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			495.00000	529	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			342.00000	352	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			427.00000	460	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			342.00000	352	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			427.00000	460	28.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			296.00000	306	29.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			531.00000	565	29.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			283.00000	293	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			567.00000	601	29.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			296.00000	306	29.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			531.00000	565	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Call			311.00000	320	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			495.00000	529	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			270.00000	280	30.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			605.00000	639	30.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			121.00000	131	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,056.00000	1,090	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			97.00000	106	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,182.00000	1,215	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			151.00000	161	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			935.00000	969	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			199.00000	209	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			783.00000	817	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	252	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			677.00000	711	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			258.00000	268	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			643.00000	677	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			487.00000	493	26.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			222.00000	251	26.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			543.00000	546	25.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			178.00000	204	25.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			608.00000	608	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			143.00000	166	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			439.00000	447	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			273.00000	305	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			574.00000	575	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			159.00000	183	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			439.00000	447	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			273.00000	305	26.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			514.00000	518	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			199.00000	227	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			487.00000	493	26.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			222.00000	251	26.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			270.00000	280	30.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			605.00000	639	30.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			643.00000	642	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			128.00000	150	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			514.00000	518	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			199.00000	227	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	252	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			677.00000	711	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			227.00000	237	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			711.00000	745	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			199.00000	209	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			783.00000	817	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			173.00000	183	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Put			858.00000	892	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			212.00000	222	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			747.00000	781	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			186.00000	196	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			820.00000	854	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			397.00000	406	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			332.00000	365	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			717.00000	713	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			102.00000	122	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			643.00000	642	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			128.00000	150	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			877.00000	868	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			62.00000	77	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			795.00000	789	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			80.00000	98	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			836.00000	828	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			70.00000	87	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			756.00000	751	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			90.00000	109	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			680.00000	677	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			114.00000	136	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			680.00000	677	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			114.00000	136	25.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			227.00000	237	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			711.00000	745	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			173.00000	183	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			858.00000	892	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			162.00000	172	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			896.00000	930	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			140.00000	150	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			975.00000	1,009	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			131.00000	140	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,015.00000	1,049	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			113.00000	122	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,097.00000	1,131	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			83.00000	92	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,268.00000	1,300	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			83.00000	92	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,268.00000	1,300	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			71.00000	79	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,356.00000	1,388	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			61.00000	68	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,446.00000	1,477	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			52.00000	59	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,536.00000	1,567	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Call			105.00000	114	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,139.00000	1,172	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			90.00000	99	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,225.00000	1,257	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			77.00000	85	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,312.00000	1,344	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			66.00000	74	30.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,401.00000	1,432	30.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.78340		6.81000		26.25	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			496.00000	503	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			486.00000	519	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			477.00000	485	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			517.00000	552	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			444.00000	452	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			584.00000	619	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			514.00000	521	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			454.00000	488	26.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	541	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			422.00000	458	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			571.00000	578	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			361.00000	395	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			496.00000	503	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			486.00000	519	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			477.00000	485	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			517.00000	552	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			414.00000	422	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			654.00000	689	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			444.00000	452	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			584.00000	619	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			460.00000	468	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			550.00000	585	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			400.00000	408	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			690.00000	725	27.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			386.00000	395	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			726.00000	762	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			414.00000	422	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			654.00000	689	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			428.00000	437	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			618.00000	653	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			386.00000	395	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			726.00000	762	28.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			206.00000	216	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,196.00000	1,232	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			185.00000	195	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,275.00000	1,312	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.60	Call			253.00000	263	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,043.00000	1,079	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			308.00000	318	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			898.00000	934	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			356.00000	365	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			796.00000	832	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			373.00000	382	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			763.00000	799	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			593.00000	599	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			333.00000	366	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			641.00000	644	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			281.00000	311	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			667.00000	669	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			257.00000	286	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			551.00000	559	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			391.00000	426	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			667.00000	669	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			257.00000	286	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			551.00000	559	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			391.00000	426	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			616.00000	621	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			306.00000	337	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			460.00000	468	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			550.00000	585	26.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			731.00000	731	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			221.00000	248	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	541	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			422.00000	458	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			373.00000	382	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			763.00000	799	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			340.00000	349	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			830.00000	865	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			308.00000	318	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			898.00000	934	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			279.00000	289	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			969.00000	1,006	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			324.00000	333	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			864.00000	900	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			294.00000	303	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			934.00000	970	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			798.00000	796	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	213	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			942.00000	937	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			132.00000	153	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			868.00000	865	23.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.10	Put			158.00000	181	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			798.00000	796	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	213	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			731.00000	731	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			221.00000	248	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			905.00000	900	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			145.00000	167	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			833.00000	830	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			173.00000	197	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			764.00000	763	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			204.00000	230	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			698.00000	700	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			238.00000	266	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			833.00000	830	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			173.00000	197	23.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			266.00000	276	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,006.00000	1,042	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			240.00000	250	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,080.00000	1,117	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			340.00000	349	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			830.00000	865	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			228.00000	238	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,118.00000	1,155	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			228.00000	238	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,118.00000	1,155	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			206.00000	216	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,196.00000	1,232	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			185.00000	195	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,275.00000	1,312	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			167.00000	176	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,357.00000	1,393	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			150.00000	159	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,440.00000	1,476	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			134.00000	143	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,524.00000	1,560	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			120.00000	129	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,610.00000	1,645	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			134.00000	143	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,524.00000	1,560	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			266.00000	276	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,006.00000	1,042	28.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			641.00000	644	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			281.00000	311	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives:</b>								2,301,060,768.50	218,955	418,158.00

**Grand Total:** 2,301,060,768.50 218,955 418,158.00