

# Daily MTM Report

Daily summary for 27/11/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.07100		19.07500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.22000		8.21500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.21000		8.16500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.17000		8.10500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07600		12.08100			0.00	0	0.00
R201 On 21/12/2014 Bond			8.26000		8.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.26500		8.21500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.26000		8.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.26000		8.21500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.25000		8.19000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.24900		8.17600			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				7.81000	7.73500			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			9.91340		10.00720		33.57	3,578,737.40	361	170,580.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			302.00000	237	34.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			295.00000	324	34.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			375.00000	300	33.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			218.00000	237	33.45	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			202.00000	151	37.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			495.00000	538	37.49	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			137.00000	98	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			729.00000	785	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call			128.00000	91	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put			771.00000	828	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call			177.00000	130	38.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put			570.00000	617	38.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			155.00000	113	39.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			648.00000	699	39.45	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			525.00000	445	32.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			118.00000	132	32.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			231.00000	175	36.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			424.00000	462	36.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			264.00000	204	35.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			357.00000	390	35.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			166.00000	121	38.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			609.00000	658	38.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			189.00000	140	37.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			532.00000	577	37.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			264.00000	204	35.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			357.00000	390	35.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			216.00000	163	37.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			459.00000	499	37.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			325.00000	256	34.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			268.00000	292	34.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			402.00000	326	33.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			195.00000	213	33.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			325.00000	256	34.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			268.00000	292	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.85	Call			99.00000	66	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			942.00000	1,002	42.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			71.00000	44	43.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,164.00000	1,230	43.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			62.00000	37	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,255.00000	1,324	44.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			55.00000	32	44.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,348.00000	1,418	44.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			43.00000	24	46.09	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			113.00000	78	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			856.00000	914	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,535.00000	1,610	46.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			189.00000	140	37.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			532.00000	577	37.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,310.00000	2,216	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			3.00000	3	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			106.00000	71	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			899.00000	958	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			560.00000	479	32.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			103.00000	116	32.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			936.00000	842	32.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			29.00000	29	32.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			671.00000	588	32.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			64.00000	75	32.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			752.00000	667	32.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			45.00000	54	32.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			596.00000	514	32.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			88.00000	101	32.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			841.00000	751	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			34.00000	38	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			671.00000	588	32.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			64.00000	75	32.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,032.00000	938	34.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			25.00000	24	34.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			984.00000	890	33.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			27.00000	26	33.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,421.00000	1,327	40.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			14.00000	13	40.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,177.00000	1,083	36.71	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			20.00000	19	36.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,568.00000	1,474	43.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			11.00000	11	43.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,617.00000	1,524	44.16	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			10.00000	10	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,667.00000	1,573	44.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.35	Put			9.00000	9	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,765.00000	1,671	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			8.00000	8	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,716.00000	1,622	45.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	9	45.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,913.00000	1,819	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			6.00000	6	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,013.00000	1,918	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			5.00000	5	49.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,519.00000	1,425	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			12.00000	12	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,112.00000	2,018	50.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			5.00000	4	50.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,913.00000	1,819	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			6.00000	6	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,815.00000	1,721	46.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			7.00000	7	46.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,323.00000	1,229	39.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			16.00000	15	39.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,815.00000	1,721	46.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			7.00000	7	46.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,421.00000	1,327	40.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			14.00000	13	40.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,226.00000	1,131	37.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			18.00000	18	37.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,211.00000	2,117	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			4.00000	4	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,112.00000	2,018	50.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			5.00000	4	50.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,716.00000	1,622	45.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			9.00000	9	45.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,161.00000	2,067	51.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			4.00000	4	51.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,062.00000	1,968	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			5.00000	5	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,963.00000	1,869	48.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			6.00000	5	48.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,864.00000	1,770	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			7.00000	7	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,470.00000	1,376	41.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			13.00000	13	41.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,372.00000	1,278	40.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			15.00000	14	40.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,128.00000	1,034	35.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			21.00000	21	35.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,323.00000	1,229	39.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			16.00000	15	39.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,226.00000	1,131	37.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			18.00000	18	37.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,274.00000	1,180	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			17.00000	17	38.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,177.00000	1,083	36.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			20.00000	19	36.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,080.00000	986	35.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			23.00000	23	35.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			889.00000	795	31.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			31.00000	31	31.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			794.00000	709	32.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			37.00000	45	32.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			711.00000	627	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			54.00000	64	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			633.00000	550	32.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			76.00000	87	32.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			936.00000	842	32.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			29.00000	29	32.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			841.00000	751	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			34.00000	38	31.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			402.00000	326	33.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			195.00000	213	33.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,617.00000	1,524	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			10.00000	10	44.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			461.00000	383	33.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			154.00000	169	33.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			349.00000	276	33.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			242.00000	262	33.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			461.00000	383	33.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			154.00000	169	33.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			752.00000	667	32.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			45.00000	54	32.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			431.00000	354	33.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			174.00000	190	33.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			247.00000	189	36.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			390.00000	426	36.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			81.00000	52	42.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,074.00000	1,138	42.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			20.00000	13	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,013.00000	2,100	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			11.00000	8	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,503.00000	2,594	54.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			58.00000	34	44.39	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	11.25	Put			1,301.00000	1,371	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			29.00000	17	48.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,772.00000	1,854	48.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			14.00000	10	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,256.00000	2,347	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			711.00000	627	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			54.00000	64	32.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			51.00000	29	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,394.00000	1,466	44.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			25.00000	16	49.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,868.00000	1,952	49.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			12.00000	9	53.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,355.00000	2,446	53.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			9.00000	6	56.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,751.00000	2,843	56.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			146.00000	105	39.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			688.00000	742	39.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			18.00000	12	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,061.00000	2,149	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			8.00000	6	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,801.00000	2,892	56.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			3.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,545.00000	3,638	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			1.00000	0	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,293.00000	4,387	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,080.00000	986	35.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			23.00000	23	35.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			21.00000	14	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,964.00000	2,050	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			9.00000	6	55.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,702.00000	2,793	55.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			3.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,446.00000	3,538	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			1.00000	0	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,194.00000	4,287	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			10.00000	7	54.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,603.00000	2,694	54.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			4.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,346.00000	3,439	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			1.00000	0	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,094.00000	4,187	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			37.00000	21	46.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,629.00000	1,708	46.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			6.00000	4	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,099.00000	3,190	57.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			1.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,844.00000	3,937	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,907.00000	2,813	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,057.00000	2,963	45.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	45.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			121.00000	84	41.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			813.00000	871	41.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			45.00000	25	45.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,488.00000	1,562	45.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			15.00000	11	51.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,208.00000	2,297	51.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			7.00000	5	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,950.00000	3,041	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,207.00000	3,113	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,458.00000	2,365	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			1.00000	2	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,007.00000	2,913	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,261.00000	2,167	52.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			4.00000	3	52.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			7.00000	4	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			3,000.00000	3,091	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,807.00000	2,714	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	48.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,062.00000	1,968	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			5.00000	5	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			633.00000	550	32.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			76.00000	87	32.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			231.00000	175	36.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			424.00000	462	36.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			86.00000	56	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			1,029.00000	1,092	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			31.00000	19	47.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,724.00000	1,805	47.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			11.00000	8	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,454.00000	2,545	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			5.00000	3	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,198.00000	3,290	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,707.00000	2,614	49.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	49.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			76.00000	47	43.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,119.00000	1,184	43.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			27.00000	16	48.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,820.00000	1,903	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			10.00000	7	54.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,553.00000	2,644	54.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			4.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,297.00000	3,389	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,508.00000	2,415	51.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			1.00000	1	51.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			3.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,496.00000	3,588	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,409.00000	2,315	53.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			2.00000	2	53.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			17.00000	12	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			2,110.00000	2,198	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			8.00000	5	56.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,851.00000	2,942	56.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			2.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,595.00000	3,688	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			2,608.00000	2,514	50.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	1	50.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			492.00000	413	32.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			135.00000	150	32.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			66.00000	40	43.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			1,209.00000	1,277	43.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			23.00000	15	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,916.00000	2,001	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			9.00000	7	55.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,652.00000	2,743	55.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			3.00000	2	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			3,396.00000	3,489	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,359.00000	2,266	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			2.00000	3	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			48.00000	27	45.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			1,441.00000	1,514	45.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			16.00000	11	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			2,159.00000	2,248	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			7.00000	5	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,900.00000	2,992	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			2.00000	1	57.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,645.00000	3,738	57.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.13740		10.23210		28.41	6,771,783.20	668	20,213.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			673.00000	590	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			691.00000	702	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			751.00000	664	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			569.00000	577	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			587.00000	510	30.10	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	10.50	Put			855.00000	873	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			466.00000	389	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,084.00000	1,102	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			434.00000	359	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,152.00000	1,172	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			538.00000	455	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			956.00000	968	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			557.00000	473	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			925.00000	936	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			603.00000	525	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			821.00000	838	29.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			637.00000	556	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			755.00000	769	29.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			501.00000	421	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,019.00000	1,034	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			557.00000	473	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			925.00000	936	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			655.00000	573	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			723.00000	735	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			692.00000	607	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			660.00000	670	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			751.00000	664	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			569.00000	577	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			692.00000	607	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			660.00000	670	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			655.00000	573	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			723.00000	735	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			388.00000	318	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,256.00000	1,280	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			309.00000	246	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,477.00000	1,509	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			297.00000	236	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,515.00000	1,549	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			264.00000	207	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,632.00000	1,669	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			418.00000	345	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,186.00000	1,208	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,360.00000	2,260	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			28.00000	22	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			890.00000	793	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			408.00000	405	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,182.00000	1,076	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			250.00000	238	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,046.00000	941	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			314.00000	304	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Call			920.00000	817	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			388.00000	380	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,113.00000	1,007	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			281.00000	270	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			982.00000	878	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			350.00000	341	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,254.00000	1,147	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			222.00000	210	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,603.00000	1,497	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			121.00000	110	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,562.00000	1,456	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			130.00000	119	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,729.00000	1,624	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			97.00000	86	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,729.00000	1,624	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			97.00000	86	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,772.00000	1,667	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			89.00000	79	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,902.00000	1,798	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			70.00000	61	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,858.00000	1,754	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			76.00000	67	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,815.00000	1,710	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			83.00000	73	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,991.00000	1,888	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			59.00000	51	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,772.00000	1,667	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			89.00000	79	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,220.00000	2,118	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			38.00000	31	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,127.00000	2,025	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			45.00000	38	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,036.00000	1,933	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			54.00000	46	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,947.00000	1,843	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			64.00000	56	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,687.00000	1,581	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			104.00000	94	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,522.00000	1,416	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			140.00000	128	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,947.00000	1,843	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			64.00000	56	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,858.00000	1,754	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			76.00000	67	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,522.00000	1,416	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Put			140.00000	128	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,443.00000	1,336	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			160.00000	149	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,266.00000	2,165	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			34.00000	28	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,173.00000	2,072	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			41.00000	34	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,082.00000	1,979	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			50.00000	42	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,645.00000	1,539	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			113.00000	101	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,173.00000	2,072	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			41.00000	34	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,082.00000	1,979	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			50.00000	42	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,645.00000	1,539	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			113.00000	101	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,562.00000	1,456	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			130.00000	119	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,482.00000	1,375	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			150.00000	138	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,220.00000	2,118	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			38.00000	31	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,127.00000	2,025	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			45.00000	38	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,687.00000	1,581	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			104.00000	94	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,991.00000	1,888	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			59.00000	51	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,404.00000	1,297	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			172.00000	160	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,328.00000	1,221	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			195.00000	183	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,254.00000	1,147	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			222.00000	210	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,328.00000	1,221	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			195.00000	183	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,113.00000	1,007	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			281.00000	270	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			982.00000	878	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			350.00000	341	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			920.00000	817	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			388.00000	380	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,482.00000	1,375	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			150.00000	138	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,182.00000	1,076	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			250.00000	238	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			861.00000	769	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			429.00000	431	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			814.00000	724	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			482.00000	487	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			771.00000	684	27.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			539.00000	547	27.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			861.00000	769	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			429.00000	431	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			814.00000	724	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			482.00000	487	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			732.00000	645	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			600.00000	608	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,147.00000	1,041	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			265.00000	254	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,079.00000	974	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			297.00000	286	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,014.00000	909	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			332.00000	322	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			951.00000	847	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			369.00000	360	26.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			837.00000	746	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			455.00000	459	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			792.00000	704	27.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			510.00000	517	27.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			712.00000	626	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			630.00000	639	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			572.00000	492	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			890.00000	904	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			538.00000	455	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			956.00000	968	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			403.00000	331	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,221.00000	1,244	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			374.00000	305	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,292.00000	1,317	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			712.00000	626	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			630.00000	639	28.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			572.00000	492	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			890.00000	904	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			620.00000	540	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			788.00000	803	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			519.00000	438	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			987.00000	1,001	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			484.00000	405	30.10	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	10.80	Put			1,051.00000	1,068	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			450.00000	374	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,118.00000	1,137	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			484.00000	405	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,051.00000	1,068	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			360.00000	292	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,328.00000	1,355	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			334.00000	269	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,402.00000	1,431	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			334.00000	269	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,402.00000	1,431	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			286.00000	226	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,553.00000	1,589	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			243.00000	189	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,711.00000	1,752	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			224.00000	173	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,792.00000	1,835	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			207.00000	158	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,875.00000	1,920	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			190.00000	144	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,958.00000	2,006	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			403.00000	331	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,221.00000	1,244	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			374.00000	305	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,292.00000	1,317	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			347.00000	280	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,365.00000	1,393	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			321.00000	257	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,439.00000	1,470	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			275.00000	216	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,592.00000	1,629	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			253.00000	198	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,671.00000	1,710	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			234.00000	181	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,752.00000	1,793	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			215.00000	165	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,833.00000	1,878	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			224.00000	173	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,792.00000	1,835	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			732.00000	645	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			600.00000	608	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			620.00000	540	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			788.00000	803	29.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			450.00000	374	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,118.00000	1,137	30.10	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	11.10	Call		388.00000	318	30.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,256.00000	1,280	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.32500	10.42600		27.52	20,650.00	2	2,548.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		883.00000	789	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		907.00000	914	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		959.00000	862	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		783.00000	787	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		797.00000	710	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,071.00000	1,085	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		672.00000	583	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,296.00000	1,308	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		638.00000	550	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,362.00000	1,375	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		746.00000	653	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,170.00000	1,178	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		766.00000	671	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,140.00000	1,146	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		847.00000	756	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		971.00000	981	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		709.00000	617	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,233.00000	1,242	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		864.00000	772	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		938.00000	947	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		901.00000	807	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		875.00000	882	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		901.00000	807	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		875.00000	882	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		847.00000	756	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		971.00000	981	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		572.00000	489	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,496.00000	1,514	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		485.00000	408	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,709.00000	1,733	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		472.00000	396	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,746.00000	1,771	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		434.00000	361	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,858.00000	1,886	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		621.00000	534	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,395.00000	1,409	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		746.00000	653	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,170.00000	1,178	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		813.00000	725	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,037.00000	1,050	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,084.00000	978	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		608.00000	603	26.16	0.00	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	9.50	Call			1,352.00000	1,236	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			426.00000	411	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,228.00000	1,113	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			502.00000	488	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,112.00000	999	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			586.00000	574	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,289.00000	1,173	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			463.00000	448	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,169.00000	1,055	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			543.00000	530	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,417.00000	1,300	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			391.00000	375	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,732.00000	1,615	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			256.00000	240	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,732.00000	1,615	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			256.00000	240	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,845.00000	1,729	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			219.00000	204	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,884.00000	1,767	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			208.00000	192	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,923.00000	1,807	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			197.00000	182	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,002.00000	1,886	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			176.00000	161	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,963.00000	1,846	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			187.00000	171	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,124.00000	2,009	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	134	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,963.00000	1,846	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			187.00000	171	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,807.00000	1,690	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			231.00000	215	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,292.00000	2,178	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			116.00000	103	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,208.00000	2,093	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			132.00000	118	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,043.00000	1,927	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			167.00000	152	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,659.00000	1,541	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			283.00000	266	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,587.00000	1,470	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			311.00000	295	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,250.00000	2,135	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			124.00000	110	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,166.00000	2,051	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.40	Put			140.00000	126	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,083.00000	1,968	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			157.00000	143	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,769.00000	1,652	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			243.00000	227	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,695.00000	1,578	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			269.00000	253	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,623.00000	1,505	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	280	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,465.00000	2,353	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			89.00000	78	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,378.00000	2,265	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			102.00000	90	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,043.00000	1,927	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			167.00000	152	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,124.00000	2,009	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	134	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,335.00000	2,221	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			109.00000	96	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,166.00000	2,051	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			140.00000	126	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,769.00000	1,652	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			243.00000	227	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,002.00000	1,886	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			176.00000	161	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,923.00000	1,807	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			197.00000	182	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,845.00000	1,729	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			219.00000	204	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,623.00000	1,505	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	280	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,552.00000	1,435	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			326.00000	310	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,484.00000	1,367	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			358.00000	342	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,552.00000	1,435	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			326.00000	310	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,228.00000	1,113	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			502.00000	488	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,289.00000	1,173	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			463.00000	448	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,057.00000	958	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			631.00000	633	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,016.00000	920	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			690.00000	695	26.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.20	Call			979.00000	882	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			753.00000	757	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,484.00000	1,367	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			358.00000	342	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,169.00000	1,055	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			543.00000	530	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,016.00000	920	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			690.00000	695	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			940.00000	843	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			814.00000	818	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,417.00000	1,300	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			391.00000	375	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,112.00000	999	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			586.00000	574	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,320.00000	1,204	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			444.00000	429	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,258.00000	1,143	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			482.00000	468	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,198.00000	1,084	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			522.00000	509	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,140.00000	1,027	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			564.00000	552	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,036.00000	938	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			660.00000	663	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			997.00000	900	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			721.00000	725	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			920.00000	825	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			844.00000	850	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			781.00000	690	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,105.00000	1,115	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			638.00000	550	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,362.00000	1,375	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			604.00000	519	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,428.00000	1,444	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			940.00000	843	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			814.00000	818	27.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			830.00000	740	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,004.00000	1,015	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			766.00000	671	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,140.00000	1,146	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			727.00000	635	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,201.00000	1,210	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			690.00000	600	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,264.00000	1,275	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			655.00000	566	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,329.00000	1,341	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			830.00000	740	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,004.00000	1,015	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			727.00000	635	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,201.00000	1,210	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			655.00000	566	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,329.00000	1,341	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			588.00000	504	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,462.00000	1,479	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			557.00000	475	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,531.00000	1,550	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			527.00000	447	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,601.00000	1,622	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			499.00000	421	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,673.00000	1,696	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			542.00000	461	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,566.00000	1,586	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			513.00000	434	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,637.00000	1,659	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			459.00000	384	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,783.00000	1,809	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			410.00000	339	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,934.00000	1,964	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			387.00000	319	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,011.00000	2,044	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			365.00000	299	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,089.00000	2,124	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			344.00000	280	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,168.00000	2,205	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			446.00000	372	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,820.00000	1,847	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			421.00000	350	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,895.00000	1,925	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			398.00000	329	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,972.00000	2,004	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			376.00000	309	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,050.00000	2,084	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			513.00000	434	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,637.00000	1,659	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			387.00000	319	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,011.00000	2,044	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			997.00000	900	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			721.00000	725	27.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			920.00000	825	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			844.00000	850	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			813.00000	725	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,037.00000	1,050	28.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,036.00000	938	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			660.00000	663	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			979.00000	882	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			753.00000	757	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			588.00000	504	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,462.00000	1,479	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			557.00000	475	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,531.00000	1,550	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			672.00000	583	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,296.00000	1,308	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			572.00000	489	28.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,496.00000	1,514	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.78940		10.91070		27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	1,156	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			0.00000	1,267	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,304.00000	1,190	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,194.00000	1,201	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,168.00000	1,062	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,457.00000	1,472	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			882.00000	798	30.46	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,272.00000	2,308	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,676.00000	1,548	24.81	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			665.00000	659	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,050.00000	952	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,740.00000	1,763	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,399.00000	1,279	26.63	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,038.00000	1,040	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,078.00000	978	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,667.00000	1,689	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			752.00000	678	31.90	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,841.00000	2,889	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,630.00000	1,504	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			719.00000	714	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,460.00000	1,337	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			950.00000	948	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			949.00000	859	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,038.00000	2,070	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			862.00000	779	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,351.00000	2,389	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			786.00000	709	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,675.00000	2,720	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			720.00000	650	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,009.00000	3,060	32.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,503.00000	1,378	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			893.00000	889	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,341.00000	1,225	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,130.00000	1,136	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,200.00000	1,092	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,390.00000	1,403	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			973.00000	881	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,962.00000	1,992	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			804.00000	726	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,593.00000	2,637	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			735.00000	664	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,925.00000	2,974	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			0.00000	2,472	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			0.00000	183	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			0.00000	2,011	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	321	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			0.00000	1,644	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			0.00000	554	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	838	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			0.00000	2,148	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	628	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			0.00000	3,139	32.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.25010		15.34790		30.28	0.00	0	3,112.00
£ / R On 12/12/2008 Currency Future	15.35	Call			412.00000	330	30.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			414.00000	430	30.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			559.00000	463	28.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			261.00000	263	28.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			372.00000	295	31.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			474.00000	495	31.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			245.00000	180	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			747.00000	780	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			261.00000	194	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			713.00000	744	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			353.00000	279	31.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			506.00000	529	31.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			620.00000	518	28.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			222.00000	218	28.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			304.00000	237	32.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			606.00000	637	32.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			230.00000	167	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			782.00000	817	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			188.00000	132	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			890.00000	932	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			289.00000	224	32.83	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	15.70	Put			641.00000	674	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			175.00000	122	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			928.00000	972	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			261.00000	194	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			713.00000	744	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			304.00000	237	32.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			606.00000	637	32.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			164.00000	112	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			966.00000	1,012	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			97.00000	61	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,249.00000	1,311	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			105.00000	67	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,207.00000	1,267	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			51.00000	28	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,603.00000	1,678	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			36.00000	19	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,788.00000	1,869	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			13.00000	5	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,315.00000	2,405	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			4.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,906.00000	3,001	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			3.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,055.00000	3,151	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			4.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,806.00000	2,901	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			11.00000	5	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,363.00000	2,455	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			11.00000	5	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,363.00000	2,455	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			5.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,757.00000	2,852	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			77.00000	46	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,379.00000	1,446	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			215.00000	155	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			817.00000	855	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			152.00000	104	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,004.00000	1,053	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			175.00000	122	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			928.00000	972	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			479.00000	391	29.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			332.00000	341	29.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			531.00000	438	29.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			283.00000	287	29.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			505.00000	414	29.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			307.00000	314	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.25	Call			456.00000	370	29.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			358.00000	370	29.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			392.00000	312	30.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			444.00000	462	30.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			653.00000	548	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			205.00000	198	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			721.00000	615	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			173.00000	165	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			588.00000	490	28.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			240.00000	240	28.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			757.00000	650	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			159.00000	150	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			869.00000	761	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			121.00000	111	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,071.00000	963	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			73.00000	63	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			988.00000	880	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			90.00000	80	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			908.00000	800	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			110.00000	100	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			830.00000	723	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			133.00000	123	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			686.00000	581	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			189.00000	181	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			793.00000	686	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			145.00000	136	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			531.00000	438	29.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			283.00000	287	29.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			433.00000	350	30.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			385.00000	399	30.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			336.00000	264	31.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			538.00000	564	31.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,029.00000	921	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			81.00000	71	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			947.00000	839	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			99.00000	89	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			869.00000	761	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			121.00000	111	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			319.00000	250	32.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			571.00000	600	32.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			721.00000	615	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			173.00000	165	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			433.00000	350	30.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			385.00000	399	30.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			908.00000	800	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.55	Put			110.00000	100	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			830.00000	723	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			133.00000	123	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			559.00000	463	28.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			261.00000	263	28.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			505.00000	414	29.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			307.00000	314	29.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			653.00000	548	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			205.00000	198	28.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			392.00000	312	30.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			444.00000	462	30.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			201.00000	143	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			853.00000	893	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			319.00000	250	32.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			571.00000	600	32.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			230.00000	167	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			782.00000	817	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			132.00000	87	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,084.00000	1,137	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			230.00000	167	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			782.00000	817	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			152.00000	104	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,004.00000	1,053	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			114.00000	73	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,166.00000	1,223	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			114.00000	73	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,166.00000	1,223	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			83.00000	51	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,335.00000	1,401	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			336.00000	264	31.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			538.00000	564	31.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			275.00000	209	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			677.00000	709	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			245.00000	180	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			747.00000	780	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			188.00000	132	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			890.00000	932	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			142.00000	95	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,044.00000	1,095	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			122.00000	80	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,124.00000	1,180	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			90.00000	56	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,292.00000	1,356	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			65.00000	38	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,467.00000	1,538	32.83	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	16.85	Call			55.00000	31	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,557.00000	1,631	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			46.00000	26	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,649.00000	1,725	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			39.00000	21	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,741.00000	1,821	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			9.00000	4	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,461.00000	2,554	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	3	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,560.00000	2,653	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			6.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,658.00000	2,752	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			4.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,856.00000	2,951	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,955.00000	3,051	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			2.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,154.00000	3,250	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			30.00000	15	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,882.00000	1,965	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			25.00000	12	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,977.00000	2,062	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			20.00000	10	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,073.00000	2,160	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			17.00000	8	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,169.00000	2,258	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			14.00000	6	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,266.00000	2,356	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			20.00000	10	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,073.00000	2,160	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			14.00000	6	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,266.00000	2,356	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	3	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,560.00000	2,653	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			5.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,757.00000	2,852	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			10.00000	4	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,412.00000	2,504	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			8.00000	3	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,510.00000	2,603	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			7.00000	3	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,609.00000	2,702	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,708.00000	2,802	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			3.00000	1	32.83	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	18.35	Put			3,005.00000	3,101	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			2.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,104.00000	3,201	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			2.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,204.00000	3,300	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			4.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,856.00000	2,951	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,955.00000	3,051	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			3.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,055.00000	3,151	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			2.00000	0	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,254.00000	3,350	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			1.00000	0	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,353.00000	3,450	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			1.00000	0	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,453.00000	3,550	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			8.00000	3	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,510.00000	2,603	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	2	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,708.00000	2,802	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			3.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,005.00000	3,101	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			2.00000	1	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,204.00000	3,300	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1.00000	0	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,303.00000	3,400	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			27.00000	14	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,929.00000	2,013	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			22.00000	11	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,025.00000	2,111	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			19.00000	9	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,121.00000	2,209	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			15.00000	7	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,217.00000	2,307	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			71.00000	42	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,423.00000	1,492	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			60.00000	35	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,512.00000	1,585	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			51.00000	28	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,603.00000	1,678	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			43.00000	23	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,695.00000	1,773	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			71.00000	42	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,423.00000	1,492	32.83	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	16.80	Call			60.00000	35	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,512.00000	1,585	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			36.00000	19	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,788.00000	1,869	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			30.00000	15	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,882.00000	1,965	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			25.00000	12	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,977.00000	2,062	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			90.00000	56	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,292.00000	1,356	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			83.00000	51	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,335.00000	1,401	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			275.00000	209	32.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			677.00000	709	32.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.60880		15.70710		25.44	31,217.60	2	7,488.00
£ / R On 16/03/2009 Currency Future	15.70	Call			917.00000	833	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			910.00000	924	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,032.00000	945	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			725.00000	736	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			880.00000	798	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			973.00000	989	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			740.00000	657	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,233.00000	1,249	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			760.00000	676	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,202.00000	1,217	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			845.00000	766	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,037.00000	1,057	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,075.00000	985	24.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			668.00000	676	24.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			795.00000	715	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,138.00000	1,156	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			702.00000	621	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,295.00000	1,312	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			665.00000	586	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,358.00000	1,378	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			795.00000	715	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,138.00000	1,156	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			665.00000	586	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,358.00000	1,378	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			828.00000	750	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,071.00000	1,091	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			630.00000	553	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,423.00000	1,444	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			518.00000	448	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,661.00000	1,689	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.75	Call			548.00000	476	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,591.00000	1,618	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			423.00000	360	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,915.00000	1,951	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			353.00000	296	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,146.00000	2,188	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			250.00000	204	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,593.00000	2,645	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			168.00000	133	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,111.00000	3,174	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			152.00000	119	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,244.00000	3,310	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			186.00000	148	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,979.00000	3,039	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			266.00000	219	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,509.00000	2,560	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			192.00000	154	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,935.00000	2,995	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			489.00000	421	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,732.00000	1,763	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			780.00000	695	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,173.00000	1,187	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			596.00000	521	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,489.00000	1,513	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			811.00000	735	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,104.00000	1,126	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			992.00000	908	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			785.00000	799	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,032.00000	945	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			725.00000	736	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,131.00000	1,028	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			624.00000	619	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,053.00000	964	24.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			696.00000	706	24.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,012.00000	926	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			755.00000	767	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			954.00000	869	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			847.00000	860	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,160.00000	1,056	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			603.00000	597	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,218.00000	1,113	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			561.00000	554	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,248.00000	1,142	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			541.00000	534	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,504.00000	1,395	24.04	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	14.60	Put			397.00000	387	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,437.00000	1,329	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			430.00000	420	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,373.00000	1,265	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			465.00000	456	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,309.00000	1,203	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			502.00000	494	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,189.00000	1,084	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			582.00000	575	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,373.00000	1,265	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			465.00000	456	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,309.00000	1,203	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			502.00000	494	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,075.00000	985	24.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			668.00000	676	24.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,471.00000	1,362	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			414.00000	403	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,405.00000	1,297	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			448.00000	438	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,341.00000	1,234	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			484.00000	475	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,279.00000	1,172	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			521.00000	514	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,103.00000	1,006	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			646.00000	647	24.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			880.00000	798	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			973.00000	989	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			845.00000	766	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,037.00000	1,057	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,218.00000	1,113	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			561.00000	554	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,160.00000	1,056	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			603.00000	597	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,053.00000	964	24.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			696.00000	706	24.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			973.00000	888	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			816.00000	829	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			935.00000	851	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			878.00000	892	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			898.00000	815	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			941.00000	956	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			862.00000	782	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,005.00000	1,023	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			935.00000	851	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			878.00000	892	25.58	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 16/03/2009 Currency Future	16.20	Call			740.00000	657	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,233.00000	1,249	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			702.00000	621	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,295.00000	1,312	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			564.00000	491	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,557.00000	1,582	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			811.00000	735	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,104.00000	1,126	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			780.00000	695	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,173.00000	1,187	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			596.00000	521	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,489.00000	1,513	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			533.00000	462	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,626.00000	1,653	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			721.00000	639	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,263.00000	1,280	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			683.00000	604	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,326.00000	1,345	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			647.00000	570	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,390.00000	1,411	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			613.00000	537	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,456.00000	1,478	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			580.00000	506	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,523.00000	1,547	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			845.00000	766	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,037.00000	1,057	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			462.00000	396	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,804.00000	1,837	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			435.00000	372	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,878.00000	1,913	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			410.00000	349	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,953.00000	1,990	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			386.00000	327	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,029.00000	2,068	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			234.00000	190	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,677.00000	2,732	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			219.00000	177	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,762.00000	2,819	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			205.00000	165	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,848.00000	2,906	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			180.00000	143	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,023.00000	3,084	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			168.00000	133	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,111.00000	3,174	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			157.00000	123	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.75	Put			3,200.00000	3,265	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			146.00000	115	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,289.00000	3,356	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			342.00000	287	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,185.00000	2,228	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			322.00000	268	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,265.00000	2,310	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			302.00000	251	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,345.00000	2,392	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			284.00000	234	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,427.00000	2,476	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			322.00000	268	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,265.00000	2,310	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			284.00000	234	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,427.00000	2,476	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			234.00000	190	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,677.00000	2,732	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			205.00000	165	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,848.00000	2,906	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			242.00000	197	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,635.00000	2,688	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			227.00000	184	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,719.00000	2,775	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			212.00000	171	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,805.00000	2,862	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			199.00000	159	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,892.00000	2,951	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			174.00000	138	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,067.00000	3,129	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			162.00000	128	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,155.00000	3,219	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			141.00000	110	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,334.00000	3,402	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			192.00000	154	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,935.00000	2,995	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			146.00000	115	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,289.00000	3,356	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			137.00000	106	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,380.00000	3,448	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			127.00000	99	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,470.00000	3,540	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			119.00000	91	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,562.00000	3,633	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			111.00000	85	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,654.00000	3,726	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Call			180.00000	143	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,023.00000	3,084	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			137.00000	106	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,380.00000	3,448	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			127.00000	99	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,470.00000	3,540	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			332.00000	277	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,225.00000	2,269	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			312.00000	259	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,305.00000	2,351	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			293.00000	242	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,386.00000	2,434	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			275.00000	226	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,468.00000	2,518	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			258.00000	211	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,551.00000	2,603	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			448.00000	384	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,841.00000	1,875	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			398.00000	338	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,991.00000	2,029	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			375.00000	317	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,068.00000	2,108	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			533.00000	462	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,626.00000	1,653	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			503.00000	435	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,696.00000	1,726	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			475.00000	409	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,768.00000	1,800	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			448.00000	384	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,841.00000	1,875	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			332.00000	277	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,225.00000	2,269	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			683.00000	604	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,326.00000	1,345	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			518.00000	448	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,661.00000	1,689	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			503.00000	435	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,696.00000	1,726	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			898.00000	815	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			941.00000	956	25.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			862.00000	782	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,005.00000	1,023	26.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			613.00000	537	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,456.00000	1,478	26.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,189.00000	1,084	24.04	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	15.10	Put			582.00000	575	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			954.00000	869	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			847.00000	860	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.90840		16.00950		25.12	0.00	0	7.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,222.00000	1,138	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,213.00000	1,229	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,333.00000	1,250	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,023.00000	1,041	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,185.00000	1,103	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,276.00000	1,295	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,044.00000	959	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,535.00000	1,551	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,708.00000	1,602	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			698.00000	693	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,151.00000	1,071	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,341.00000	1,362	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,371.00000	1,285	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			961.00000	976	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,085.00000	999	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,475.00000	1,490	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,005.00000	921	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,595.00000	1,613	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			966.00000	884	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,657.00000	1,676	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,101.00000	1,019	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,441.00000	1,460	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			948.00000	866	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,688.00000	1,708	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,064.00000	979	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,505.00000	1,521	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,134.00000	1,055	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,374.00000	1,396	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			929.00000	849	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,720.00000	1,740	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			808.00000	733	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,948.00000	1,974	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			841.00000	764	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,882.00000	1,906	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			700.00000	630	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,190.00000	2,221	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			617.00000	551	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,408.00000	2,443	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			476.00000	419	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,866.00000	2,910	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			363.00000	315	26.00	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 12/06/2009 Currency Future	19.00	Put			3,354.00000	3,406	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			339.00000	293	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,479.00000	3,534	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			398.00000	347	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,188.00000	3,238	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			486.00000	429	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,827.00000	2,870	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			508.00000	449	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,749.00000	2,791	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			407.00000	355	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,147.00000	3,197	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			776.00000	702	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,016.00000	2,043	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,117.00000	1,039	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,407.00000	1,431	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,315.00000	1,230	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,055.00000	1,072	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,450.00000	1,348	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			891.00000	890	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,352.00000	1,267	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			992.00000	1,009	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,297.00000	1,211	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,088.00000	1,102	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,505.00000	1,402	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			846.00000	844	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,561.00000	1,457	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			802.00000	799	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,371.00000	1,285	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			961.00000	976	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,590.00000	1,486	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			780.00000	777	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,831.00000	1,724	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			622.00000	616	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,769.00000	1,662	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			659.00000	654	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,648.00000	1,543	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			739.00000	735	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,533.00000	1,430	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			823.00000	821	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,478.00000	1,375	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	867	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,423.00000	1,322	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			914.00000	914	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,831.00000	1,724	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			622.00000	616	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			1,769.00000	1,662	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			659.00000	654	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,533.00000	1,430	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			823.00000	821	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,478.00000	1,375	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	867	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,678.00000	1,572	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			718.00000	714	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,619.00000	1,514	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			759.00000	756	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,397.00000	1,303	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			937.00000	945	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,278.00000	1,192	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,119.00000	1,133	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,297.00000	1,211	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,088.00000	1,102	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,260.00000	1,173	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,165	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,800.00000	1,693	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			641.00000	635	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,738.00000	1,632	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			679.00000	673	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,678.00000	1,572	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			718.00000	714	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,619.00000	1,514	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			759.00000	756	24.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,397.00000	1,303	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			937.00000	945	24.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,352.00000	1,267	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			992.00000	1,009	24.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,151.00000	1,071	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,341.00000	1,362	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,260.00000	1,173	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,165	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,185.00000	1,103	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,276.00000	1,295	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,241.00000	1,155	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,181.00000	1,197	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,204.00000	1,120	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,244.00000	1,262	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,085.00000	999	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,475.00000	1,490	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,222.00000	1,138	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,212.00000	1,229	25.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,117.00000	1,039	26.00	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 12/06/2009 Currency Future	16.30	Put			1,407.00000	1,431	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,005.00000	921	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,595.00000	1,613	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			929.00000	849	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,720.00000	1,740	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			966.00000	884	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,657.00000	1,676	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			893.00000	814	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,784.00000	1,806	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			858.00000	781	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,849.00000	1,872	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			893.00000	814	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,784.00000	1,806	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			824.00000	748	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,915.00000	1,940	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,024.00000	940	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,565.00000	1,582	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			985.00000	903	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,626.00000	1,644	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			911.00000	831	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,752.00000	1,773	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			876.00000	797	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,816.00000	1,839	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,168.00000	1,087	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,308.00000	1,328	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,101.00000	1,019	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,441.00000	1,460	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			911.00000	831	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,752.00000	1,773	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			745.00000	672	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,085.00000	2,114	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			715.00000	644	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,155.00000	2,185	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			685.00000	616	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,226.00000	2,258	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			657.00000	589	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,298.00000	2,331	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			465.00000	409	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,906.00000	2,951	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			445.00000	390	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,986.00000	3,032	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			426.00000	372	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,066.00000	3,114	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			389.00000	338	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,229.00000	3,280	26.00	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 12/06/2009 Currency Future	18.95	Call			371.00000	322	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,312.00000	3,364	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			355.00000	307	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,395.00000	3,449	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			604.00000	539	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,445.00000	2,481	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			579.00000	515	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,519.00000	2,557	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			554.00000	492	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,595.00000	2,634	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			531.00000	470	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,671.00000	2,712	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			579.00000	515	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,519.00000	2,557	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			531.00000	470	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,671.00000	2,712	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			465.00000	409	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,906.00000	2,951	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			426.00000	372	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,066.00000	3,114	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			455.00000	400	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,946.00000	2,991	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			435.00000	381	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,026.00000	3,073	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			416.00000	364	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,107.00000	3,155	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			380.00000	330	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,271.00000	3,322	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			347.00000	300	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,437.00000	3,491	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			331.00000	286	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,522.00000	3,577	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			389.00000	338	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,229.00000	3,280	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			355.00000	307	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,395.00000	3,449	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			324.00000	279	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,564.00000	3,620	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			309.00000	265	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,649.00000	3,707	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			295.00000	252	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,735.00000	3,794	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			281.00000	240	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,822.00000	3,882	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			380.00000	330	26.00	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 12/06/2009 Currency Future	18.90	Put			3,271.00000	3,322	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			316.00000	272	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,607.00000	3,663	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			302.00000	259	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,692.00000	3,750	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			730.00000	658	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,120.00000	2,149	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			671.00000	603	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,262.00000	2,294	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			644.00000	576	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,334.00000	2,368	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			591.00000	527	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,482.00000	2,519	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			566.00000	504	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,557.00000	2,595	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			542.00000	481	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,633.00000	2,673	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			519.00000	460	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,710.00000	2,751	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			824.00000	748	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,915.00000	1,940	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			792.00000	717	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,982.00000	2,009	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			760.00000	687	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,051.00000	2,078	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			730.00000	658	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,120.00000	2,149	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			591.00000	527	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,482.00000	2,519	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			985.00000	903	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,626.00000	1,644	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			808.00000	733	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,948.00000	1,974	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			841.00000	764	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,882.00000	1,906	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			745.00000	672	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,085.00000	2,114	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			685.00000	616	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,226.00000	2,258	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,168.00000	1,087	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,308.00000	1,328	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,260.00000	1,173	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,150.00000	1,165	25.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.77580		12.96440		26.87	523,807.80	41	34,328.00

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	12.95	Call			331.00000	214	28.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			317.00000	388	28.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			379.00000	247	27.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			264.00000	321	27.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			258.00000	160	29.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			443.00000	534	29.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			204.00000	121	31.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			589.00000	695	31.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			229.00000	139	30.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			514.00000	613	30.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			291.00000	185	28.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			376.00000	459	28.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			354.00000	230	27.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			290.00000	354	27.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			243.00000	149	30.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			478.00000	573	30.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			274.00000	172	29.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			409.00000	496	29.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			291.00000	185	28.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			376.00000	459	28.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			309.00000	199	28.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			345.00000	423	28.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			432.00000	291	26.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			217.00000	265	26.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			490.00000	345	27.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			175.00000	219	27.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			460.00000	317	26.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			196.00000	242	26.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			405.00000	266	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			240.00000	290	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			171.00000	99	32.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			707.00000	823	32.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			124.00000	63	34.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			959.00000	1,088	34.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			76.00000	35	36.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,311.00000	1,459	36.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			50.00000	23	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,636.00000	1,797	39.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,487.00000	1,299	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			22.00000	23	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			81.00000	37	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,266.00000	1,411	36.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			145.00000	80	33.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			831.00000	954	33.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			86.00000	40	36.04	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	14.10	Put			1,221.00000	1,364	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			658.00000	505	27.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			94.00000	129	27.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			521.00000	375	27.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			157.00000	199	27.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			774.00000	616	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			60.00000	90	27.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,147.00000	963	29.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			33.00000	37	29.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,099.00000	916	28.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			35.00000	40	28.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,195.00000	1,010	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			31.00000	35	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,099.00000	916	28.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			35.00000	40	28.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			909.00000	737	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			45.00000	61	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			956.00000	779	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			42.00000	53	27.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			862.00000	696	27.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			48.00000	70	27.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,292.00000	1,106	31.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			27.00000	30	31.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,243.00000	1,058	30.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			29.00000	32	30.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,340.00000	1,154	32.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			26.00000	28	32.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,438.00000	1,251	33.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			23.00000	25	33.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,682.00000	1,494	36.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			17.00000	18	36.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,584.00000	1,396	35.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			20.00000	21	35.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,389.00000	1,202	32.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			25.00000	27	32.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,004.00000	822	27.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			39.00000	46	27.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,633.00000	1,445	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			19.00000	20	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,535.00000	1,348	34.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			21.00000	22	34.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,147.00000	963	29.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			33.00000	37	29.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,051.00000	869	28.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			37.00000	43	28.34	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	12.20	Call			815.00000	655	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			51.00000	80	27.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			735.00000	578	27.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			70.00000	102	27.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			696.00000	541	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			81.00000	115	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			622.00000	471	27.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			108.00000	145	27.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,682.00000	1,494	36.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			17.00000	18	36.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,584.00000	1,396	35.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			20.00000	21	35.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,195.00000	1,010	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			31.00000	35	30.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			696.00000	541	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			81.00000	115	27.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			553.00000	405	27.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			139.00000	179	27.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			735.00000	578	27.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			70.00000	102	27.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			587.00000	437	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			123.00000	161	27.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,389.00000	1,202	32.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			25.00000	27	32.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			909.00000	737	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			45.00000	61	27.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			658.00000	505	27.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			94.00000	129	27.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			521.00000	375	27.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			157.00000	199	27.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			553.00000	405	27.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			139.00000	179	27.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			405.00000	266	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			240.00000	290	26.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			216.00000	130	31.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			551.00000	654	31.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			192.00000	113	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			628.00000	737	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			138.00000	74	34.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			873.00000	998	34.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			109.00000	54	35.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,045.00000	1,179	35.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			97.00000	47	35.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,132.00000	1,271	35.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			67.00000	30	37.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.30	Put			1,403.00000	1,554	37.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			60.00000	26	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,495.00000	1,650	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			53.00000	24	38.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,589.00000	1,748	38.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			181.00000	105	32.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			667.00000	780	32.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			162.00000	92	33.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			748.00000	867	33.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			130.00000	69	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			916.00000	1,043	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			116.00000	59	34.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,002.00000	1,133	34.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			103.00000	50	35.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,088.00000	1,225	35.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			91.00000	43	35.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,177.00000	1,317	35.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			153.00000	87	33.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			789.00000	911	33.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			124.00000	63	34.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			959.00000	1,088	34.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			86.00000	40	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,221.00000	1,364	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			71.00000	32	36.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,357.00000	1,506	36.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			64.00000	28	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,449.00000	1,602	37.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			57.00000	25	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,542.00000	1,699	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,633.00000	1,445	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			19.00000	20	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			21.00000	12	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,406.00000	2,587	46.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			11.00000	5	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,197.00000	3,380	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			3.00000	1	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,989.00000	4,175	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			1.00000	0	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,786.00000	4,974	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			22.00000	13	45.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,358.00000	2,537	45.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			11.00000	6	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,147.00000	3,330	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			3.00000	1	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,939.00000	4,126	50.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	17.70	Call			1.00000	0	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,736.00000	4,924	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,976.00000	1,788	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			11.00000	12	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			192.00000	113	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			628.00000	737	31.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			30.00000	16	43.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,066.00000	2,240	43.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			14.00000	8	49.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,850.00000	3,032	49.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			6.00000	2	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,641.00000	3,827	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	1	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,437.00000	4,625	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,371.00000	2,182	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			7.00000	6	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			48.00000	22	39.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,683.00000	1,846	39.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			20.00000	12	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,455.00000	2,636	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			11.00000	5	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,246.00000	3,429	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			3.00000	1	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,039.00000	4,225	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,666.00000	2,479	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	3	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,877.00000	1,690	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			13.00000	14	38.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			67.00000	30	37.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,403.00000	1,554	37.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			27.00000	15	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,163.00000	2,340	44.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			13.00000	8	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,949.00000	3,132	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			5.00000	2	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,740.00000	3,926	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,114.00000	2,926	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	40.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,322.00000	2,133	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			7.00000	7	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			116.00000	59	34.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,002.00000	1,133	34.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			45.00000	21	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,730.00000	1,895	39.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			19.00000	11	46.86	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 12/12/2008 Currency Future	15.45	Put			2,505.00000	2,685	46.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			10.00000	4	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,295.00000	3,479	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,364.00000	3,176	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,567.00000	2,380	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			2.00000	5	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,779.00000	1,592	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			15.00000	16	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			24.00000	14	45.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,260.00000	2,439	45.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			12.00000	7	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,048.00000	3,231	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,464.00000	3,276	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,666.00000	2,479	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			1.00000	3	44.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			13.00000	8	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,949.00000	3,132	49.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,414.00000	3,226	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,616.00000	2,429	44.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			2.00000	4	44.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,828.00000	1,641	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			14.00000	15	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			26.00000	15	44.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,211.00000	2,389	44.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			13.00000	7	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,998.00000	3,181	49.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,514.00000	3,326	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,715.00000	2,528	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			1.00000	2	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,927.00000	1,739	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			12.00000	13	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			29.00000	16	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,114.00000	2,290	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			14.00000	8	49.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,899.00000	3,082	49.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,164.00000	2,976	40.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	40.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,371.00000	2,182	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			7.00000	6	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			48.00000	22	39.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,683.00000	1,846	39.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.90	Call			3,064.00000	2,876	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	41.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,272.00000	2,083	42.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			8.00000	7	42.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			42.00000	20	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,778.00000	1,944	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			18.00000	11	47.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,554.00000	2,735	47.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			9.00000	4	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,345.00000	3,528	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,965.00000	2,776	41.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	1	41.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,173.00000	1,984	41.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			9.00000	9	41.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			38.00000	19	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,873.00000	2,043	41.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			17.00000	10	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,652.00000	2,834	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			8.00000	3	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,443.00000	3,628	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			3,264.00000	3,076	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	0	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			2,468.00000	2,281	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			4.00000	5	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call			2,915.00000	2,727	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put			0.00000	1	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call			2,124.00000	1,935	41.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put			9.00000	9	41.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call			36.00000	18	41.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put			1,921.00000	2,092	41.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call			16.00000	9	48.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put			2,702.00000	2,884	48.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call			7.00000	3	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put			3,493.00000	3,677	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call			2,815.00000	2,627	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put			0.00000	1	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call			2,025.00000	1,837	40.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put			11.00000	11	40.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call			32.00000	17	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put			2,018.00000	2,191	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call			15.00000	9	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put			2,800.00000	2,983	48.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call			6.00000	3	50.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put			3,592.00000	3,777	50.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.06560		13.25330		24.52	26,131.20	2	4,768.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.25	Call			799.00000	631	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			796.00000	816	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			857.00000	682	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			704.00000	716	24.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			729.00000	571	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			925.00000	955	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			681.00000	531	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,028.00000	1,065	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			666.00000	518	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,063.00000	1,102	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			697.00000	544	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			993.00000	1,028	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			746.00000	585	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			892.00000	920	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			818.00000	648	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			765.00000	782	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			712.00000	557	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			959.00000	991	26.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			763.00000	600	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			860.00000	884	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			781.00000	615	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			827.00000	850	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			877.00000	700	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			674.00000	685	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			942.00000	760	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			589.00000	594	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			920.00000	739	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			617.00000	624	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			623.00000	483	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,170.00000	1,217	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			537.00000	412	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,434.00000	1,497	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			457.00000	349	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,754.00000	1,833	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			401.00000	302	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,047.00000	2,136	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			475.00000	363	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,672.00000	1,747	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			560.00000	431	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,357.00000	1,415	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			572.00000	441	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,319.00000	1,375	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			485.00000	371	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,632.00000	1,705	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,335.00000	1,125	21.60	0.00	0	200.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.20	Put			282.00000	259	21.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,037.00000	848	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			484.00000	482	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			965.00000	781	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			562.00000	565	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,142.00000	947	22.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			389.00000	382	22.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,404.00000	1,194	21.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			251.00000	228	21.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,404.00000	1,194	21.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			251.00000	228	21.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,439.00000	1,229	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			236.00000	213	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,369.00000	1,159	21.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			266.00000	243	21.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,236.00000	1,030	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			332.00000	314	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,268.00000	1,059	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			315.00000	293	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,173.00000	974	22.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			369.00000	358	22.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,549.00000	1,339	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			196.00000	173	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,301.00000	1,091	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			298.00000	276	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,475.00000	1,265	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			222.00000	199	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,869.00000	1,658	20.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			116.00000	92	20.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,785.00000	1,574	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			132.00000	109	20.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,703.00000	1,494	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			149.00000	128	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,625.00000	1,415	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			171.00000	149	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,268.00000	1,059	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			315.00000	293	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,827.00000	1,616	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			124.00000	100	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,744.00000	1,534	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			140.00000	118	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,663.00000	1,454	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			160.00000	138	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,587.00000	1,376	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			183.00000	161	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.95	Call			1,512.00000	1,301	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			209.00000	186	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,439.00000	1,229	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			236.00000	213	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,625.00000	1,415	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			171.00000	149	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,204.00000	1,002	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			351.00000	336	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,369.00000	1,159	21.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			266.00000	243	21.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,115.00000	921	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			411.00000	406	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,062.00000	872	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			459.00000	456	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,115.00000	921	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			411.00000	406	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,062.00000	872	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			459.00000	456	22.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,012.00000	825	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			509.00000	509	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,088.00000	896	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			435.00000	431	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,744.00000	1,534	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			140.00000	118	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,587.00000	1,376	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			183.00000	161	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,236.00000	1,030	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			332.00000	314	21.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,088.00000	896	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			435.00000	431	22.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			988.00000	803	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			535.00000	537	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			681.00000	531	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,028.00000	1,065	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			610.00000	472	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,207.00000	1,256	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			548.00000	421	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,395.00000	1,456	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			898.00000	720	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			645.00000	654	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			988.00000	803	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			535.00000	537	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			651.00000	506	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,098.00000	1,140	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			505.00000	386	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.30	Put			1,552.00000	1,621	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			697.00000	544	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			993.00000	1,028	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			537.00000	412	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,434.00000	1,497	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,912.00000	1,703	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			109.00000	87	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			385.00000	290	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,132.00000	2,224	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			308.00000	229	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,655.00000	2,763	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			249.00000	183	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,195.00000	3,317	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			191.00000	130	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,737.00000	3,864	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			965.00000	781	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			562.00000	565	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			440.00000	335	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,837.00000	1,920	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			350.00000	262	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,347.00000	2,446	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			282.00000	208	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,878.00000	2,992	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			229.00000	161	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,425.00000	3,545	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			298.00000	220	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,744.00000	2,854	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			225.00000	156	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,472.00000	3,590	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			144.00000	94	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,191.00000	4,329	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			91.00000	56	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,938.00000	5,090	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,998.00000	1,794	21.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			95.00000	79	21.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			637.00000	494	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,134.00000	1,179	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			337.00000	252	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,434.00000	2,536	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			253.00000	186	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,150.00000	3,270	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			176.00000	118	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,872.00000	4,002	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			112.00000	70	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,608.00000	4,755	35.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.95	Call			2,357.00000	2,167	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			53.00000	52	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			393.00000	296	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,090.00000	2,180	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			292.00000	216	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,789.00000	2,900	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			219.00000	151	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,515.00000	3,636	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			140.00000	91	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,237.00000	4,376	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,696.00000	2,503	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			42.00000	37	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,955.00000	1,748	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			102.00000	83	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			448.00000	342	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,795.00000	1,876	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			331.00000	247	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,478.00000	2,581	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			171.00000	114	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,917.00000	4,049	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,137.00000	2,944	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			34.00000	28	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,377.00000	3,190	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			24.00000	24	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,598.00000	2,405	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			45.00000	40	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			597.00000	461	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,244.00000	1,295	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			432.00000	329	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,878.00000	1,963	30.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			319.00000	238	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,566.00000	2,672	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			240.00000	176	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,287.00000	3,411	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,474.00000	3,286	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			20.00000	20	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,696.00000	2,503	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			42.00000	37	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			448.00000	342	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,795.00000	1,876	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,425.00000	3,238	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			22.00000	22	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,647.00000	2,454	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			43.00000	39	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			610.00000	472	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			1,207.00000	1,256	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			325.00000	242	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,522.00000	2,627	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			245.00000	179	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,241.00000	3,364	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,570.00000	3,382	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			17.00000	17	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,794.00000	2,601	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			40.00000	35	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,042.00000	1,840	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			89.00000	75	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			466.00000	356	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,713.00000	1,790	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			344.00000	257	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,390.00000	2,491	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			258.00000	189	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,104.00000	3,224	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,186.00000	2,993	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			33.00000	27	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,403.00000	2,215	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			49.00000	49	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			548.00000	421	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,395.00000	1,456	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,088.00000	2,895	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			35.00000	29	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,311.00000	2,120	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			57.00000	55	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			526.00000	403	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,473.00000	1,538	28.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			287.00000	211	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,833.00000	2,946	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			213.00000	147	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,560.00000	3,681	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,990.00000	2,796	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			37.00000	31	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,220.00000	2,026	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			67.00000	61	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			505.00000	386	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,552.00000	1,621	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			371.00000	278	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,217.00000	2,312	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			277.00000	204	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,923.00000	3,038	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			202.00000	138	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,648.00000	3,772	35.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Call		3,282.00000	3,091	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put		28.00000	26	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call		2,500.00000	2,310	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put		47.00000	44	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		1,204.00000	1,002	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		351.00000	336	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call		416.00000	315	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put		1,962.00000	2,049	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call		232.00000	166	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put		3,379.00000	3,500	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call		2,941.00000	2,747	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put		37.00000	32	25.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call		2,175.00000	1,980	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put		72.00000	64	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call		495.00000	378	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put		1,591.00000	1,663	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call		364.00000	272	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put		2,260.00000	2,357	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call		272.00000	200	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put		2,968.00000	3,084	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call		196.00000	134	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put		3,693.00000	3,818	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call		2,843.00000	2,649	24.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put		39.00000	34	24.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call		2,086.00000	1,887	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put		83.00000	71	21.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call		262.00000	193	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put		3,059.00000	3,177	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		186.00000	126	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,782.00000	3,910	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call		2,892.00000	2,698	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put		38.00000	33	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call		2,130.00000	1,933	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put		77.00000	67	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call		357.00000	267	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put		2,304.00000	2,401	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call		267.00000	196	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put		3,014.00000	3,131	34.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.30920	13.50150		24.03	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,049.00000	871	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,047.00000	1,062	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1,106.00000	922	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		955.00000	963	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		979.00000	809	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,177.00000	1,200	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.85	Call			930.00000	751	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,278.00000	1,292	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			894.00000	714	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,343.00000	1,355	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			996.00000	824	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,144.00000	1,165	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,087.00000	905	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			985.00000	996	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			946.00000	770	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,244.00000	1,261	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,013.00000	840	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,111.00000	1,130	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,087.00000	905	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			985.00000	996	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,031.00000	855	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,079.00000	1,096	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,126.00000	940	24.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			925.00000	931	24.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,181.00000	996	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			830.00000	836	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,126.00000	940	24.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			925.00000	931	24.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,144.00000	959	23.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			892.00000	900	23.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,013.00000	840	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,111.00000	1,130	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			837.00000	661	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,435.00000	1,452	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			697.00000	535	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,695.00000	1,725	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			576.00000	429	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,975.00000	2,020	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			498.00000	362	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,196.00000	2,252	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			634.00000	479	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,832.00000	1,870	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			764.00000	595	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,562.00000	1,586	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			800.00000	627	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,498.00000	1,518	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			649.00000	493	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,798.00000	1,834	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,309.00000	1,090	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			708.00000	681	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,201.00000	1,014	23.43	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	13.10	Put			799.00000	805	23.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,395.00000	1,173	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			644.00000	614	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,675.00000	1,448	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			473.00000	439	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,642.00000	1,416	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			491.00000	457	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,708.00000	1,481	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			457.00000	422	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,642.00000	1,416	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			491.00000	457	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,515.00000	1,291	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			564.00000	532	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,547.00000	1,321	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			545.00000	512	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,455.00000	1,231	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			603.00000	572	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,844.00000	1,617	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			393.00000	357	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,578.00000	1,352	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			527.00000	493	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,742.00000	1,514	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			440.00000	405	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,810.00000	1,582	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			408.00000	373	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,775.00000	1,548	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			424.00000	389	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,098.00000	1,871	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			296.00000	261	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,024.00000	1,796	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			322.00000	287	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,951.00000	1,723	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			349.00000	314	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,880.00000	1,652	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			378.00000	342	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,610.00000	1,384	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			508.00000	475	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,061.00000	1,833	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			309.00000	274	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,987.00000	1,759	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			336.00000	300	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,915.00000	1,687	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			363.00000	328	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,515.00000	1,291	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			564.00000	532	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			1,810.00000	1,582	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			408.00000	373	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,485.00000	1,261	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			583.00000	552	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,425.00000	1,202	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			623.00000	593	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,844.00000	1,617	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			393.00000	357	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,775.00000	1,548	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			424.00000	389	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,338.00000	1,117	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			686.00000	658	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,136.00000	1,909	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			284.00000	249	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,987.00000	1,759	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			336.00000	300	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,455.00000	1,231	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			603.00000	572	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,282.00000	1,070	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			730.00000	711	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,227.00000	1,032	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			776.00000	773	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,338.00000	1,117	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			686.00000	658	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,485.00000	1,261	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			583.00000	552	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,366.00000	1,145	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			665.00000	636	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,675.00000	1,448	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			473.00000	439	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,610.00000	1,384	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			508.00000	475	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,366.00000	1,145	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			665.00000	636	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,309.00000	1,090	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			708.00000	681	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,254.00000	1,051	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			753.00000	741	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,227.00000	1,032	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			776.00000	773	23.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,068.00000	888	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,016.00000	1,029	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,031.00000	855	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,079.00000	1,096	24.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			962.00000	790	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.75	Put			1,211.00000	1,230	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,162.00000	978	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			861.00000	868	23.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	732	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,313.00000	1,323	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			782.00000	611	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,530.00000	1,552	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			747.00000	579	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,595.00000	1,620	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			713.00000	549	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,661.00000	1,690	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			680.00000	520	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,729.00000	1,761	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			619.00000	466	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,868.00000	1,907	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			590.00000	441	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,939.00000	1,982	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			562.00000	417	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,011.00000	2,058	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			536.00000	394	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,084.00000	2,135	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			875.00000	696	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,373.00000	1,387	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			730.00000	564	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,628.00000	1,655	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			665.00000	506	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,763.00000	1,797	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			764.00000	595	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,562.00000	1,586	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			730.00000	564	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,628.00000	1,655	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			665.00000	506	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,763.00000	1,797	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			604.00000	454	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,903.00000	1,944	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			549.00000	405	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,047.00000	2,096	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			523.00000	383	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,121.00000	2,174	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			474.00000	341	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,272.00000	2,332	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			450.00000	322	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,349.00000	2,413	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			428.00000	304	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,427.00000	2,494	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Call			407.00000	286	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,506.00000	2,577	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			604.00000	454	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,903.00000	1,944	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			576.00000	429	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,975.00000	2,020	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			474.00000	341	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,272.00000	2,332	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			837.00000	661	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,435.00000	1,452	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			946.00000	770	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,244.00000	1,261	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			856.00000	678	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,404.00000	1,419	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,201.00000	1,014	23.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			799.00000	805	23.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			914.00000	732	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,313.00000	1,323	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			856.00000	678	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,404.00000	1,419	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			818.00000	644	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,466.00000	1,485	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			996.00000	824	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,144.00000	1,165	24.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			818.00000	644	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,466.00000	1,485	25.12	0.00	0	0.00
ALBI On 05/02/2009 Index Future			289.86800		290.66800		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			298.08200		298.90100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			302.60800		303.57300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			121.81100		121.93900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.31000		125.44000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.70300		128.83600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			291.62900		292.36150		0.00	0.00	0	509.00
GOVI On 07/05/2009 jGovi			300.00500		300.75750		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			308.13000		308.89900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.62700		339.62700		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			349.39200		349.39200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.55400		9.56400		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
J157 On 15/09/2015 jSwap			8.58400		8.51600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.93300		7.86700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.78900		8.72400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.53600		8.44700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.60100		8.54400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.48500		8.44400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.98100		11.01600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.30500		9.31500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			8.34200		8.35700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.77000		7.76400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.47500		8.47600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.05600		8.04300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.87000		7.84400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.22800		8.16700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.05800		7.98800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.98900		7.90900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.16200		8.10200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.04400		7.98400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.98200		7.91700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80000		11.80000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.87600		11.88700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.00700		12.02600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.93400		11.93600		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.89100		11.86600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.76100		11.69800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.64900		11.58100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.47700		11.38400		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
OTH1 On 05/02/2009 Index Future				279.63000	280.69700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				287.66200	288.75800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				295.45300	296.57500		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.81400	7.80900		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,241.00000	3,234	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			7.00000	7	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				7.17900	7.17300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,118.00000	3,109	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			492.00000	490	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				6.60300	6.59800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,134.00000	4,128	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			902.00000	901	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,316.00000	4,309	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			834.00000	833	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				8.08800	8.04500		11.95	0.00	0	7,050.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,443.00000	3,279	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,240.00000	2,329	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,306.00000	5,105	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,230.00000	1,284	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,088.00000	10,843	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			197.00000	207	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,488.00000	7,264	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			626.00000	655	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,659.00000	8,426	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			434.00000	454	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.94000	7.89400		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,930.00000	7,725	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,763.00000	1,823	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				7.85000	7.80200		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,937.00000	7,687	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			177.00000	195	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				8.08800	8.02600		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			12,442.00000	11,762	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				7.99700	7.93400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			11,002.00000	10,311	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			4.00000	7	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future				7.94200	7.87700		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,559.00000	10,853	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			18.00000	26	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
R196 On 05/02/2009 Bond Future			11.90800		11.91700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			889.00000	883	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			949.00000	942	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.00600		11.01300		0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			140.00000	140	0.52	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			144.00000	142	0.52	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.10400		8.06000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,405.00000	5,200	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			6.00000	7	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.92100		7.87500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,117.00000	5,915	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			57.00000	65	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.80200		7.75400		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,504.00000	6,305	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			125.00000	139	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.14400		8.10100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			6,751.00000	6,488	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.01000		7.96600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,090.00000	5,832	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			46.00000	55	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.92500		7.87900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,855.00000	7,589	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			54.00000	62	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.15400		8.11200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			7,225.00000	6,945	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			8.03500		7.99100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,439.00000	6,156	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			35.00000	42	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.96200		7.91600		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,297.00000	8,003	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			31.00000	37	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.08200		8.03700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			4,664.00000	4,489	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			10.00000	12	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.87800		7.83100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,495.00000	4,331	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			144.00000	159	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.73900		7.69000		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
R206 On 06/08/2009 Bond Future	9.25	Call			5,696.00000	5,530	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			158.00000	172	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.15100		8.09900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,494.00000	7,137	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.04400		7.99000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,621.00000	6,258	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			19.00000	26	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.97800		7.92200		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,507.00000	8,133	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			17.00000	22	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.15400		8.07800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,628.00000	4,096	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			7.00000	13	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.04800		7.96900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,386.00000	4,848	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			42.00000	64	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.99500		7.91400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,855.00000	8,290	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			11.00000	16	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.74200		7.67000		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			11,642.00000	10,936	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			7.66600		7.59300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			12,390.00000	11,665	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			7.61700		7.54300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,898.00000	10,159	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1.00000	1	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			287.87200		288.60300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			296.14100		296.89100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			304.16100		304.92800		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.49420		6.47970		30.31	824,763.40	127	5,414.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			165.00000	156	30.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			185.00000	162	30.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			210.00000	204	29.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			130.00000	109	29.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			130.00000	120	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.60	Put			250.00000	226	31.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			146.00000	137	31.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			217.00000	193	31.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			92.00000	82	34.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			362.00000	338	34.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			103.00000	93	33.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			323.00000	299	33.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			116.00000	106	32.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			286.00000	262	32.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			73.00000	65	35.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			444.00000	420	35.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			66.00000	57	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			486.00000	463	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			82.00000	73	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			402.00000	379	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			116.00000	106	32.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			286.00000	262	32.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			7.00000	5	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			1,028.00000	1,011	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			5.00000	3	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,125.00000	1,109	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			14.00000	10	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			884.00000	866	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			24.00000	19	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			744.00000	724	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			40.00000	33	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			611.00000	589	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			56.00000	48	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			526.00000	504	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			237.00000	233	28.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			107.00000	89	28.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			300.00000	300	28.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			71.00000	56	28.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			374.00000	377	28.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			45.00000	33	28.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			186.00000	179	29.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			156.00000	134	29.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			336.00000	338	28.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			57.00000	43	28.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			186.00000	179	29.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			156.00000	134	29.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			82.00000	73	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			402.00000	379	34.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			146.00000	137	31.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			217.00000	193	31.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.30	Call			267.00000	265	28.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			87.00000	71	28.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			66.00000	57	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			486.00000	463	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			48.00000	40	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			568.00000	546	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			40.00000	33	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			611.00000	589	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			29.00000	23	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			699.00000	679	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			20.00000	15	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			790.00000	771	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			56.00000	48	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			526.00000	504	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			29.00000	23	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			699.00000	679	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			210.00000	204	29.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			130.00000	109	29.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			34.00000	28	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			654.00000	633	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			414.00000	419	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			35.00000	25	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			500.00000	508	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			20.00000	14	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			267.00000	265	28.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			87.00000	71	28.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			685.00000	697	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			6.00000	3	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			591.00000	601	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			11.00000	7	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			734.00000	746	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			4.00000	2	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			638.00000	649	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			8.00000	5	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			545.00000	554	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			15.00000	10	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			456.00000	463	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			27.00000	19	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			374.00000	377	28.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			45.00000	33	28.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			456.00000	463	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			27.00000	19	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			545.00000	554	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			15.00000	10	28.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			9.00000	6	36.41	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	7.45	Put		979.00000	962	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		6.00000	4	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,076.00000	1,060	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		9.00000	6	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		979.00000	962	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		6.00000	4	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,076.00000	1,060	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		4.00000	2	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		1,174.00000	1,158	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		2.00000	1	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,273.00000	1,257	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		24.00000	19	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		744.00000	724	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		16.00000	12	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		837.00000	818	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		11.00000	8	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		931.00000	914	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		3.00000	2	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,223.00000	1,208	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		2.00000	1	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,322.00000	1,307	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		1.00000	1	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,422.00000	1,406	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		1.00000	0	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,521.00000	1,506	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		11.00000	8	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		931.00000	914	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		3.00000	2	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,223.00000	1,208	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		1.00000	1	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,422.00000	1,406	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		16.00000	12	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		837.00000	818	36.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		336.00000	338	28.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		57.00000	43	28.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		103.00000	93	33.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		323.00000	299	33.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.60850	6.59160		25.11	660,850.00	100	2,136.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		375.00000	366	25.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		384.00000	357	25.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		413.00000	403	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		321.00000	294	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		340.00000	330	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		449.00000	422	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		340.00000	330	25.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.70	Put			449.00000	422	25.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			325.00000	315	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			483.00000	456	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			283.00000	273	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			592.00000	565	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			296.00000	286	26.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			555.00000	528	26.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			310.00000	300	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			518.00000	491	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			310.00000	300	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			518.00000	491	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			271.00000	261	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			629.00000	603	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			259.00000	250	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			668.00000	641	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			271.00000	261	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			629.00000	603	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			283.00000	273	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			592.00000	565	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			244.00000	234	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			702.00000	675	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			108.00000	99	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,166.00000	1,141	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			86.00000	79	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,295.00000	1,270	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			133.00000	124	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,042.00000	1,016	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			176.00000	166	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			884.00000	858	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			214.00000	204	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			773.00000	746	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			229.00000	219	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			737.00000	710	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			433.00000	424	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			292.00000	266	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			479.00000	472	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			237.00000	213	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			532.00000	528	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			191.00000	169	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			393.00000	384	24.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			352.00000	325	24.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			504.00000	498	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			213.00000	190	22.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			393.00000	384	24.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			352.00000	325	24.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			357.00000	347	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			416.00000	389	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			455.00000	447	23.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			263.00000	238	23.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			433.00000	424	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			292.00000	266	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			244.00000	234	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			702.00000	675	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			562.00000	558	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			170.00000	150	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			455.00000	447	23.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			263.00000	238	23.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			214.00000	204	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			773.00000	746	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			201.00000	191	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			809.00000	782	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			176.00000	166	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			884.00000	858	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			153.00000	144	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			962.00000	935	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			188.00000	178	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			846.00000	820	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			164.00000	155	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			923.00000	896	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			357.00000	347	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			416.00000	389	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			630.00000	628	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			138.00000	120	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			562.00000	558	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			170.00000	150	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			779.00000	782	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			87.00000	73	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			702.00000	703	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			111.00000	94	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			740.00000	742	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			98.00000	83	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			665.00000	665	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			124.00000	107	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			595.00000	593	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			153.00000	134	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			595.00000	593	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			153.00000	134	22.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			201.00000	191	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			809.00000	782	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			153.00000	144	28.11	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		962.00000	935	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		143.00000	134	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		1,001.00000	975	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		124.00000	115	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		1,083.00000	1,057	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		116.00000	107	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,124.00000	1,099	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		100.00000	92	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,209.00000	1,183	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		74.00000	67	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,383.00000	1,359	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		74.00000	67	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,383.00000	1,359	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		64.00000	57	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,472.00000	1,449	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		55.00000	48	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,563.00000	1,540	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		47.00000	41	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,655.00000	1,632	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		93.00000	85	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,251.00000	1,227	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		80.00000	73	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,339.00000	1,314	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		69.00000	62	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,427.00000	1,403	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		59.00000	53	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,517.00000	1,494	28.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.71480	6.70040		24.08	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		495.00000	480	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		494.00000	465	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		532.00000	516	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		431.00000	401	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		460.00000	446	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		560.00000	531	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		460.00000	446	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		560.00000	531	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		444.00000	430	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		594.00000	565	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		387.00000	374	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		737.00000	709	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		414.00000	400	25.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		664.00000	636	25.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		429.00000	415	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		628.00000	600	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		414.00000	400	25.48	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	6.95	Put			664.00000	636	25.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			375.00000	362	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			774.00000	747	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			358.00000	344	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			807.00000	780	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			387.00000	374	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			737.00000	709	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			401.00000	387	25.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			700.00000	672	25.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			358.00000	344	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			807.00000	780	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			188.00000	176	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,287.00000	1,261	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			169.00000	157	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,369.00000	1,342	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			231.00000	218	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,130.00000	1,103	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			281.00000	268	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			981.00000	953	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			325.00000	312	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			875.00000	847	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			341.00000	328	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			841.00000	813	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			550.00000	534	23.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			400.00000	370	23.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			590.00000	576	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			340.00000	311	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			613.00000	599	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			312.00000	284	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			513.00000	498	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			462.00000	433	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			613.00000	599	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			312.00000	284	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			513.00000	498	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			462.00000	433	23.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			444.00000	430	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			594.00000	565	24.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			569.00000	554	22.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			369.00000	339	22.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			429.00000	415	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			628.00000	600	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			663.00000	650	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			262.00000	235	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			495.00000	480	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			494.00000	465	24.08	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	7.20	Call			341.00000	328	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			841.00000	813	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			310.00000	297	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			910.00000	882	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			281.00000	268	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			981.00000	953	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			255.00000	242	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,055.00000	1,027	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			477.00000	463	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			527.00000	498	24.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			296.00000	282	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			945.00000	917	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			268.00000	255	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,018.00000	990	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			726.00000	715	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			225.00000	200	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			862.00000	855	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			162.00000	140	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			792.00000	783	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			192.00000	168	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			726.00000	715	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			225.00000	200	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			663.00000	650	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			262.00000	235	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			827.00000	819	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			176.00000	154	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			758.00000	749	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			208.00000	184	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			694.00000	682	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			243.00000	217	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			637.00000	624	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			287.00000	259	21.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			758.00000	749	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			208.00000	184	21.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			242.00000	230	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,092.00000	1,065	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			219.00000	206	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,169.00000	1,142	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			310.00000	297	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			910.00000	882	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			208.00000	196	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,208.00000	1,181	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			208.00000	196	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,208.00000	1,181	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			188.00000	176	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,287.00000	1,261	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		169.00000	157	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,369.00000	1,342	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		152.00000	141	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,452.00000	1,426	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		136.00000	126	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,536.00000	1,511	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		122.00000	112	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,622.00000	1,597	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		110.00000	100	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,709.00000	1,685	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		122.00000	112	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,622.00000	1,597	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		242.00000	230	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,092.00000	1,065	26.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		590.00000	576	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		340.00000	311	22.34	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>12,437,940.60</b>	<b>1,303</b>	<b>353,444.00</b>
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<b>Grand Total:</b>							<b>12,437,940.60</b>	<b>1,303</b>	<b>353,444.00</b>
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