

# Daily MTM Report

Daily summary for 17/11/2008

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			19.31700		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.11500		9.21500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.71000		8.80000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.44000		8.52500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.33800		12.35300			0.00	0	0.00
R201 On 21/12/2014 Bond			8.84000		8.93000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.72000		8.81000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.72000		8.81000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.85000		8.94000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.69000		8.78000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.65000		8.73900			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				8.04000	8.13000			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.20980		10.10130		48.57	102,516,601.80	10,041	154,642.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			543.00000	566	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			542.00000	456	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Call			371.00000	379	50.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put			870.00000	769	50.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			416.00000	427	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			765.00000	668	50.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			449.00000	463	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			698.00000	603	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			543.00000	566	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			542.00000	456	48.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			484.00000	502	48.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			633.00000	542	48.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			609.00000	638	47.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			458.00000	378	47.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			682.00000	718	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			381.00000	308	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			609.00000	638	47.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			458.00000	378	47.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			307.00000	310	52.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,056.00000	950	52.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			657.00000	690	46.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			406.00000	331	46.78	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			466.00000	482	49.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			665.00000	572	49.15	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			254.00000	254	53.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,253.00000	1,144	53.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			236.00000	234	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,335.00000	1,225	54.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			400.00000	411	50.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			799.00000	701	50.30	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			219.00000	216	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,418.00000	1,307	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			189.00000	185	55.79	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			331.00000	336	51.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.75	Put			980.00000	876	51.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,588.00000	1,475	55.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			449.00000	463	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			698.00000	603	49.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,429.00000	2,533	61.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			27.00000	23	61.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			319.00000	323	52.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,018.00000	913	52.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			791.00000	837	45.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			290.00000	227	45.50	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			821.00000	869	45.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			270.00000	209	45.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,135.00000	1,214	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			134.00000	104	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			914.00000	973	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			213.00000	163	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			983.00000	1,051	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			182.00000	141	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			851.00000	901	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			250.00000	192	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,058.00000	1,131	45.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			157.00000	121	45.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			914.00000	973	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			213.00000	163	44.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,215.00000	1,298	46.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			113.00000	88	46.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,174.00000	1,256	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			123.00000	96	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,556.00000	1,659	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			54.00000	49	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,338.00000	1,429	46.60	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			87.00000	69	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,700.00000	1,803	50.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			49.00000	43	50.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,748.00000	1,852	51.71	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			47.00000	42	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,796.00000	1,900	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			45.00000	40	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,893.00000	1,997	54.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			42.00000	37	54.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,845.00000	1,949	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			44.00000	39	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,039.00000	2,143	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			38.00000	33	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,137.00000	2,241	57.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.00	Put			35.00000	31	57.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,652.00000	1,755	50.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			50.00000	45	50.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,234.00000	2,338	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			33.00000	28	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,039.00000	2,143	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			38.00000	33	56.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,942.00000	2,046	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			41.00000	36	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,467.00000	1,563	47.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			66.00000	53	47.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,942.00000	2,046	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			41.00000	36	54.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,556.00000	1,659	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			54.00000	49	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,381.00000	1,473	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			80.00000	63	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,332.00000	2,435	60.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			30.00000	25	60.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,234.00000	2,338	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			33.00000	28	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,845.00000	1,949	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			44.00000	39	53.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,283.00000	2,387	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			32.00000	27	59.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,186.00000	2,290	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			34.00000	30	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,088.00000	2,192	57.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			37.00000	32	57.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,991.00000	2,094	55.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			39.00000	35	55.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,604.00000	1,707	49.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			52.00000	47	49.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,511.00000	1,611	47.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			60.00000	51	47.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,297.00000	1,385	46.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			95.00000	75	46.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,467.00000	1,563	47.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			66.00000	53	47.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,381.00000	1,473	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			80.00000	63	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,424.00000	1,518	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			73.00000	58	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,338.00000	1,429	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			87.00000	69	46.60	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	8.95	Call			1,255.00000	1,341	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			104.00000	81	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,096.00000	1,172	45.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			145.00000	112	45.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,020.00000	1,091	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			169.00000	131	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			947.00000	1,012	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			196.00000	152	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			882.00000	935	44.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			231.00000	175	44.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,135.00000	1,214	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			134.00000	104	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,058.00000	1,131	45.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			157.00000	121	45.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			682.00000	718	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			381.00000	308	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			586.00000	613	47.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			485.00000	403	47.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			503.00000	522	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			602.00000	512	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,748.00000	1,852	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			47.00000	42	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			735.00000	775	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			334.00000	266	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			633.00000	664	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			431.00000	354	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			735.00000	775	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			334.00000	266	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			983.00000	1,051	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			182.00000	141	45.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			708.00000	746	46.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			357.00000	286	46.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			523.00000	544	48.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			571.00000	484	48.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			274.00000	275	53.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,173.00000	1,065	53.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			129.00000	123	57.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,028.00000	1,913	57.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			86.00000	80	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,485.00000	2,370	59.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			227.00000	225	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,376.00000	1,265	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			156.00000	152	57.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,805.00000	1,692	57.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			107.00000	100	58.85	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 12/12/2008 Currency Future	12.25	Put			2,255.00000	2,140	58.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			947.00000	1,012	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			196.00000	152	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			211.00000	208	55.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,460.00000	1,348	55.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			145.00000	140	57.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,893.00000	1,780	57.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			99.00000	92	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,348.00000	2,232	59.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			68.00000	60	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,717.00000	2,601	59.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			385.00000	394	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			834.00000	735	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			124.00000	118	58.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,073.00000	1,958	58.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			65.00000	57	59.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,764.00000	2,647	59.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			31.00000	24	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,479.00000	3,364	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			14.00000	9	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,212.00000	4,100	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,255.00000	1,341	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			104.00000	81	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			134.00000	128	57.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,983.00000	1,869	57.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			72.00000	64	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,670.00000	2,554	59.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			34.00000	27	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,383.00000	3,267	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			15.00000	11	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,114.00000	4,001	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			79.00000	72	59.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,577.00000	2,462	59.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			38.00000	30	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,287.00000	3,170	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			17.00000	12	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,016.00000	3,902	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			176.00000	171	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,674.00000	1,561	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			49.00000	40	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,048.00000	2,930	59.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			22.00000	16	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,771.00000	3,657	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,015.00000	3,120	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			14.00000	10	66.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,161.00000	3,267	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			10.00000	7	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			344.00000	350	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			943.00000	840	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			196.00000	192	55.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,545.00000	1,433	55.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			111.00000	104	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,209.00000	2,094	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			57.00000	48	59.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,905.00000	2,788	59.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,308.00000	3,415	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			7.00000	5	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,574.00000	2,679	63.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			23.00000	19	63.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,113.00000	3,218	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			11.00000	8	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,380.00000	2,484	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			29.00000	24	60.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			54.00000	45	59.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,953.00000	2,835	59.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			2,917.00000	3,023	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			16.00000	13	66.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,186.00000	2,290	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			34.00000	30	58.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			882.00000	935	44.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			231.00000	175	44.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			503.00000	522	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			602.00000	512	48.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			285.00000	287	52.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			1,133.00000	1,027	52.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			163.00000	158	56.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,761.00000	1,649	56.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			90.00000	85	59.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,439.00000	2,325	59.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			44.00000	35	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			3,143.00000	3,026	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			2,819.00000	2,924	65.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			18.00000	14	65.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			264.00000	264	53.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			1,213.00000	1,105	53.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			150.00000	146	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,849.00000	1,736	57.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			82.00000	76	59.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,531.00000	2,416	59.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			40.00000	32	58.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.30	Put			3,239.00000	3,122	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,623.00000	2,728	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			22.00000	18	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			32.00000	25	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,431.00000	3,315	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,526.00000	2,630	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			24.00000	20	62.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			119.00000	113	58.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			2,118.00000	2,003	58.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			62.00000	54	59.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,811.00000	2,694	59.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			29.00000	22	58.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,528.00000	3,412	58.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.46330		10.35030		38.70	167,412.80	16	15,723.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			916.00000	964	38.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			916.00000	850	38.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			740.00000	781	39.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,239.00000	1,167	39.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			774.00000	814	39.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,174.00000	1,100	39.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			824.00000	866	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,074.00000	1,003	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			936.00000	984	38.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			885.00000	821	38.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			878.00000	923	38.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			978.00000	910	38.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			977.00000	1,026	37.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			826.00000	763	37.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,038.00000	1,093	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			738.00000	680	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			977.00000	1,026	37.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			826.00000	763	37.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			936.00000	984	38.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			885.00000	821	38.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			651.00000	691	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,401.00000	1,328	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			556.00000	591	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,606.00000	1,528	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			541.00000	576	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,641.00000	1,562	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			499.00000	531	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,749.00000	1,668	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			685.00000	727	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,335.00000	1,264	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,548.00000	2,648	37.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	7.90	Put			97.00000	85	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,195.00000	1,262	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			595.00000	548	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,469.00000	1,545	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			419.00000	382	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,343.00000	1,415	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			492.00000	451	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,223.00000	1,291	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			573.00000	528	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,405.00000	1,479	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			455.00000	416	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,282.00000	1,352	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			532.00000	489	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,535.00000	1,614	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			385.00000	350	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,855.00000	1,942	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			254.00000	229	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,817.00000	1,904	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			267.00000	240	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,969.00000	2,059	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			219.00000	195	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,969.00000	2,059	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			219.00000	195	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,008.00000	2,099	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			208.00000	185	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,127.00000	2,220	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			177.00000	157	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,087.00000	2,179	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			187.00000	166	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,047.00000	2,139	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			197.00000	175	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,208.00000	2,303	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			158.00000	140	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,008.00000	2,099	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			208.00000	185	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,418.00000	2,516	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			118.00000	103	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,333.00000	2,430	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			133.00000	117	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,250.00000	2,345	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			149.00000	132	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,167.00000	2,261	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			167.00000	148	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,930.00000	2,019	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			230.00000	206	37.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,781.00000	1,866	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			280.00000	253	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,167.00000	2,261	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			167.00000	148	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,087.00000	2,179	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			187.00000	166	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,781.00000	1,866	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			280.00000	253	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,708.00000	1,792	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			308.00000	278	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,461.00000	2,560	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			110.00000	97	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,375.00000	2,473	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			125.00000	110	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,291.00000	2,387	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			141.00000	124	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,892.00000	1,980	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			242.00000	217	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,375.00000	2,473	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			125.00000	110	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,291.00000	2,387	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			141.00000	124	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,892.00000	1,980	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			242.00000	217	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,817.00000	1,904	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			267.00000	240	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,744.00000	1,829	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			294.00000	265	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,418.00000	2,516	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			118.00000	103	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,333.00000	2,430	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			133.00000	117	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,930.00000	2,019	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			230.00000	206	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,208.00000	2,303	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			158.00000	140	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,673.00000	1,755	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			322.00000	292	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,603.00000	1,683	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			353.00000	320	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,535.00000	1,614	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			385.00000	350	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,603.00000	1,683	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			353.00000	320	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,405.00000	1,479	37.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Put			455.00000	416	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,282.00000	1,352	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			532.00000	489	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,223.00000	1,291	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			573.00000	528	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,744.00000	1,829	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			294.00000	265	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,469.00000	1,545	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			419.00000	382	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,167.00000	1,232	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			616.00000	569	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,112.00000	1,175	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			662.00000	612	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,059.00000	1,120	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			709.00000	657	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,167.00000	1,232	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			616.00000	569	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,112.00000	1,175	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			662.00000	612	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,018.00000	1,067	37.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			768.00000	704	37.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,437.00000	1,512	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			437.00000	399	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,374.00000	1,447	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			473.00000	433	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,312.00000	1,383	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			512.00000	470	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,253.00000	1,321	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			552.00000	508	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,139.00000	1,204	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			639.00000	590	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,085.00000	1,148	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			685.00000	634	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,038.00000	1,093	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			738.00000	680	37.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			997.00000	1,046	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			797.00000	733	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			842.00000	885	38.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,041.00000	972	38.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			807.00000	848	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,107.00000	1,035	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			703.00000	746	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,303.00000	1,232	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			668.00000	709	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,368.00000	1,295	39.85	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 16/03/2009 Currency Future	11.15	Call			634.00000	673	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,434.00000	1,360	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			997.00000	1,046	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			797.00000	733	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			956.00000	1,005	37.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			855.00000	792	37.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			842.00000	885	38.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,041.00000	972	38.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			807.00000	848	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,107.00000	1,035	39.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			897.00000	943	38.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			946.00000	880	38.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			860.00000	904	38.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,009.00000	941	38.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			791.00000	831	39.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,140.00000	1,068	39.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			759.00000	797	39.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,208.00000	1,134	39.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			721.00000	765	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,271.00000	1,201	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			759.00000	797	39.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,208.00000	1,134	39.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			618.00000	656	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,467.00000	1,393	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			586.00000	623	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,536.00000	1,460	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			586.00000	623	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,536.00000	1,460	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			527.00000	560	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,677.00000	1,597	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			473.00000	503	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,822.00000	1,740	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			448.00000	477	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,897.00000	1,813	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			423.00000	451	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,973.00000	1,888	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			400.00000	427	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,050.00000	1,964	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			668.00000	709	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,368.00000	1,295	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			634.00000	673	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,434.00000	1,360	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			602.00000	639	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,501.00000	1,426	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			571.00000	607	39.85	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 16/03/2009 Currency Future	11.35	Put		1,571.00000	1,493	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		513.00000	546	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,713.00000	1,632	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		486.00000	517	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,786.00000	1,704	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		460.00000	490	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,860.00000	1,777	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		435.00000	464	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,935.00000	1,851	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		448.00000	477	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,897.00000	1,813	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		1,018.00000	1,067	37.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		768.00000	704	37.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		824.00000	866	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		1,074.00000	1,003	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		897.00000	943	38.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		946.00000	880	38.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		721.00000	765	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		1,271.00000	1,201	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		651.00000	691	39.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,401.00000	1,328	39.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.67730	10.56580		34.85	128,127.60	12	2,578.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,111.00000	1,162	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,095.00000	1,035	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		936.00000	983	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,421.00000	1,356	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		971.00000	1,016	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,356.00000	1,289	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1,021.00000	1,068	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,255.00000	1,191	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1,130.00000	1,182	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		1,064.00000	1,005	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1,056.00000	1,104	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		1,190.00000	1,127	34.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,170.00000	1,224	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,004.00000	947	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,231.00000	1,289	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		915.00000	862	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1,170.00000	1,224	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,004.00000	947	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,111.00000	1,162	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,095.00000	1,035	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		827.00000	873	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,612.00000	1,546	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		729.00000	771	35.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,814.00000	1,744	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			714.00000	755	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,848.00000	1,778	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			670.00000	709	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,954.00000	1,881	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			881.00000	929	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,515.00000	1,451	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,004.00000	1,050	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,288.00000	1,223	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,074.00000	1,123	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,158.00000	1,096	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,382.00000	1,450	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			766.00000	723	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,642.00000	1,717	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			576.00000	540	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,522.00000	1,595	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			656.00000	617	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,409.00000	1,478	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			743.00000	701	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,581.00000	1,655	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			615.00000	578	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,465.00000	1,536	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			699.00000	658	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,704.00000	1,781	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			538.00000	504	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,002.00000	2,087	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			387.00000	360	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,002.00000	2,087	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			387.00000	360	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,109.00000	2,196	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			343.00000	318	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,145.00000	2,233	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			329.00000	305	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,182.00000	2,270	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			316.00000	293	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,256.00000	2,346	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			290.00000	268	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,219.00000	2,308	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			303.00000	280	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,370.00000	2,462	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			254.00000	235	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,219.00000	2,308	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			303.00000	280	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,073.00000	2,159	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			357.00000	332	33.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,527.00000	2,622	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			211.00000	194	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,448.00000	2,541	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			232.00000	214	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,294.00000	2,384	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			278.00000	257	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,933.00000	2,016	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			418.00000	389	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,866.00000	1,947	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			450.00000	420	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,487.00000	2,581	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			222.00000	204	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,409.00000	2,501	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			243.00000	224	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,332.00000	2,423	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			266.00000	246	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,038.00000	2,123	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			372.00000	346	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,968.00000	2,051	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			402.00000	374	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,899.00000	1,982	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			434.00000	404	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,690.00000	2,786	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			174.00000	159	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,608.00000	2,703	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			192.00000	176	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,294.00000	2,384	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			278.00000	257	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,370.00000	2,462	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			254.00000	235	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,567.00000	2,662	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			202.00000	185	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,409.00000	2,501	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			243.00000	224	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,038.00000	2,123	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			372.00000	346	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,256.00000	2,346	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			290.00000	268	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,182.00000	2,270	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			316.00000	293	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,109.00000	2,196	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			343.00000	318	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,899.00000	1,982	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			434.00000	404	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,833.00000	1,913	33.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.20	Put			467.00000	436	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,767.00000	1,846	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			502.00000	469	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,833.00000	1,913	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			467.00000	436	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,522.00000	1,595	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			656.00000	617	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,581.00000	1,655	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			615.00000	578	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,355.00000	1,422	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			789.00000	745	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,302.00000	1,368	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			836.00000	791	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,251.00000	1,315	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			885.00000	838	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,767.00000	1,846	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			502.00000	469	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,465.00000	1,536	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			699.00000	658	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,302.00000	1,368	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			836.00000	791	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,211.00000	1,264	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			945.00000	886	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,704.00000	1,781	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			538.00000	504	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,409.00000	1,478	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			743.00000	701	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,611.00000	1,686	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			595.00000	559	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,551.00000	1,625	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			636.00000	597	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,493.00000	1,565	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			678.00000	638	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,437.00000	1,507	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			721.00000	679	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,328.00000	1,395	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			812.00000	768	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,276.00000	1,341	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			861.00000	814	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,190.00000	1,244	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			974.00000	916	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,038.00000	1,086	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,222.00000	1,159	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			899.00000	948	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,483.00000	1,420	35.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Call			863.00000	910	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,547.00000	1,483	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,211.00000	1,264	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			945.00000	886	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,092.00000	1,143	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,126.00000	1,065	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,021.00000	1,068	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,255.00000	1,191	35.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			988.00000	1,033	35.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,322.00000	1,256	35.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			956.00000	999	35.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,390.00000	1,322	35.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			917.00000	967	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,452.00000	1,390	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,092.00000	1,143	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,126.00000	1,065	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			988.00000	1,033	35.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,322.00000	1,256	35.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			917.00000	967	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,452.00000	1,390	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			845.00000	892	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,579.00000	1,514	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			810.00000	856	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,645.00000	1,578	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			777.00000	821	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,711.00000	1,644	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			745.00000	787	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,779.00000	1,710	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			794.00000	838	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,678.00000	1,611	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			761.00000	804	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,745.00000	1,677	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			699.00000	739	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,883.00000	1,812	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			641.00000	679	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,026.00000	1,952	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			614.00000	651	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,098.00000	2,023	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			588.00000	623	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,172.00000	2,096	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			563.00000	597	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,247.00000	2,170	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			684.00000	724	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,918.00000	1,847	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			655.00000	694	35.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,990.00000	1,917	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			628.00000	665	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,062.00000	1,988	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			601.00000	637	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,135.00000	2,060	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			761.00000	804	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,745.00000	1,677	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			614.00000	651	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,098.00000	2,023	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			899.00000	948	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,483.00000	1,420	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,276.00000	1,341	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			861.00000	814	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,190.00000	1,244	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			974.00000	916	34.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,150.00000	1,203	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,034.00000	976	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,074.00000	1,123	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,158.00000	1,096	34.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,004.00000	1,050	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,288.00000	1,223	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,328.00000	1,395	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			812.00000	768	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,251.00000	1,315	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			885.00000	838	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			845.00000	892	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,579.00000	1,514	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			810.00000	856	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,645.00000	1,578	35.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.33210		14.93150		50.30	3,127,748.40	204	2,735.00
£ / R On 12/12/2008 Currency Future	14.95	Call			822.00000	977	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			840.00000	595	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			557.00000	680	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			1,276.00000	997	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			476.00000	587	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,444.00000	1,155	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			432.00000	534	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,551.00000	1,252	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			540.00000	662	51.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			1,309.00000	1,030	51.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			418.00000	517	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,587.00000	1,285	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			507.00000	625	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			1,376.00000	1,093	51.63	0.00	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	15.65	Call			557.00000	680	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			1,276.00000	997	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			491.00000	606	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,410.00000	1,124	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			405.00000	501	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,623.00000	1,319	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			319.00000	397	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,888.00000	1,564	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			331.00000	410	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,849.00000	1,528	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			241.00000	300	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			2,209.00000	1,868	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			208.00000	259	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			2,377.00000	2,027	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			137.00000	171	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,856.00000	2,488	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			85.00000	105	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			3,403.00000	3,023	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			75.00000	93	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,544.00000	3,161	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			92.00000	114	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			3,311.00000	2,932	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			132.00000	164	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,901.00000	2,532	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			132.00000	164	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,901.00000	2,532	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			96.00000	119	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,265.00000	2,887	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			288.00000	358	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			2,006.00000	1,676	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			461.00000	569	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,479.00000	1,187	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			391.00000	485	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,660.00000	1,353	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			418.00000	517	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,587.00000	1,285	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			724.00000	861	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			992.00000	729	49.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			761.00000	906	49.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			930.00000	674	49.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			742.00000	883	49.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			961.00000	701	49.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			706.00000	839	49.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			1,024.00000	757	49.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			648.00000	775	50.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.40	Put			1,117.00000	843	50.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			843.00000	1,005	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			811.00000	573	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			887.00000	1,063	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			755.00000	531	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			801.00000	953	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			870.00000	621	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			909.00000	1,092	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			727.00000	510	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			978.00000	1,184	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			646.00000	452	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,113.00000	1,346	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			532.00000	364	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,055.00000	1,280	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			574.00000	398	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,002.00000	1,215	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			621.00000	433	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			954.00000	1,153	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			673.00000	471	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			865.00000	1,034	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			783.00000	552	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			781.00000	929	49.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			900.00000	647	49.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			932.00000	1,122	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			700.00000	490	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			761.00000	906	49.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			930.00000	674	49.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			688.00000	817	50.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			1,056.00000	785	50.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			668.00000	796	50.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			1,086.00000	814	50.30	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			629.00000	755	50.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			1,148.00000	873	50.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			592.00000	716	50.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			1,211.00000	934	50.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,084.00000	1,313	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			552.00000	381	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,027.00000	1,247	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			595.00000	415	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			978.00000	1,184	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			646.00000	452	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			611.00000	736	50.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			1,179.00000	903	50.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			574.00000	698	51.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			1,243.00000	966	51.12	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 12/12/2008 Currency Future	14.80	Call			887.00000	1,063	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			755.00000	531	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			688.00000	817	50.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			1,056.00000	785	50.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,002.00000	1,215	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			621.00000	433	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			954.00000	1,153	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			673.00000	471	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			781.00000	929	49.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			900.00000	647	49.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			742.00000	883	49.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			961.00000	701	49.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			843.00000	1,005	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			811.00000	573	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			648.00000	775	50.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			1,117.00000	843	50.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			507.00000	625	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			1,376.00000	1,093	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			446.00000	551	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,515.00000	1,219	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			574.00000	698	51.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			1,243.00000	966	51.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			476.00000	587	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,444.00000	1,155	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			366.00000	454	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,735.00000	1,422	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			476.00000	587	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			1,444.00000	1,155	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			391.00000	485	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,660.00000	1,353	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			342.00000	424	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,811.00000	1,492	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			342.00000	424	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,811.00000	1,492	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			298.00000	370	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,967.00000	1,638	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			592.00000	716	50.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			1,211.00000	934	50.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			523.00000	645	51.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			1,342.00000	1,062	51.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			491.00000	606	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			1,410.00000	1,124	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			432.00000	534	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,551.00000	1,252	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			379.00000	469	51.63	0.00	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	16.25	Put			1,697.00000	1,387	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			354.00000	439	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,772.00000	1,457	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			309.00000	383	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,927.00000	1,601	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			268.00000	333	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			2,087.00000	1,751	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			250.00000	311	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			2,168.00000	1,828	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			232.00000	289	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			2,251.00000	1,907	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			216.00000	269	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			2,335.00000	1,987	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			122.00000	152	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,991.00000	2,619	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			113.00000	140	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			3,081.00000	2,708	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			104.00000	129	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			3,173.00000	2,797	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			89.00000	110	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,357.00000	2,977	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			82.00000	101	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,450.00000	3,069	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			69.00000	85	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			3,638.00000	3,253	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			193.00000	241	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			2,462.00000	2,108	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			179.00000	223	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			2,548.00000	2,191	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			166.00000	207	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,635.00000	2,275	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			154.00000	192	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,723.00000	2,360	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			143.00000	177	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,811.00000	2,445	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			166.00000	207	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			2,635.00000	2,275	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			143.00000	177	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,811.00000	2,445	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			113.00000	140	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			3,081.00000	2,708	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			96.00000	119	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			3,265.00000	2,887	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			127.00000	158	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,945.00000	2,576	51.63	0.00	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	17.85	Call			117.00000	146	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			3,036.00000	2,664	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			108.00000	134	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			3,127.00000	2,752	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			100.00000	124	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,218.00000	2,842	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			78.00000	97	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,497.00000	3,115	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			72.00000	89	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			3,590.00000	3,207	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			66.00000	82	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,685.00000	3,299	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			89.00000	110	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			3,357.00000	2,977	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			82.00000	101	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			3,450.00000	3,069	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			75.00000	93	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			3,544.00000	3,161	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			63.00000	78	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,732.00000	3,346	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			58.00000	72	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,827.00000	3,440	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			54.00000	66	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,922.00000	3,534	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			117.00000	146	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			3,036.00000	2,664	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			100.00000	124	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			3,218.00000	2,842	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			78.00000	97	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			3,497.00000	3,115	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			66.00000	82	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			3,685.00000	3,299	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			61.00000	75	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,779.00000	3,393	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			186.00000	232	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			2,505.00000	2,150	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			173.00000	215	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			2,591.00000	2,233	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			160.00000	199	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,679.00000	2,317	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			148.00000	184	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,767.00000	2,402	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			278.00000	345	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			2,046.00000	1,713	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			259.00000	322	51.63	0.00	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	Put		2,127.00000	1,790	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		241.00000	300	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		2,209.00000	1,868	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		224.00000	279	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		2,293.00000	1,947	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		278.00000	345	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		2,046.00000	1,713	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		259.00000	322	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		2,127.00000	1,790	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		208.00000	259	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		2,377.00000	2,027	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		193.00000	241	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		2,462.00000	2,108	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		179.00000	223	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		2,548.00000	2,191	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		309.00000	383	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,927.00000	1,601	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		298.00000	370	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,967.00000	1,638	51.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		523.00000	645	51.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		1,342.00000	1,062	51.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.71150	15.30150		34.41	157,115.00	10	7,489.00
£ / R On 16/03/2009 Currency Future	15.30	Call		1,216.00000	1,398	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,214.00000	986	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		936.00000	1,107	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,684.00000	1,445	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		847.00000	1,010	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,846.00000	1,598	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		814.00000	971	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,912.00000	1,660	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		936.00000	1,107	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		1,684.00000	1,445	35.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		814.00000	971	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		1,912.00000	1,660	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		899.00000	1,069	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,748.00000	1,508	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		973.00000	1,142	34.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		1,622.00000	1,380	34.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		781.00000	934	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,980.00000	1,723	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		676.00000	813	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		2,224.00000	1,952	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		705.00000	846	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		2,153.00000	1,885	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		583.00000	705	35.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.20	Put			2,481.00000	2,194	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			512.00000	622	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,710.00000	2,411	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			401.00000	491	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,149.00000	2,830	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			304.00000	376	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,653.00000	3,315	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			283.00000	351	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,782.00000	3,440	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			326.00000	402	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,525.00000	3,191	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			419.00000	513	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,068.00000	2,752	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			334.00000	412	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,482.00000	3,150	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			648.00000	781	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,297.00000	2,019	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			882.00000	1,049	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,780.00000	1,537	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			917.00000	1,090	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,716.00000	1,478	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			750.00000	898	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,048.00000	1,787	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			954.00000	1,124	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,653.00000	1,412	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,141.00000	1,316	34.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,340.00000	1,105	34.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,178.00000	1,357	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,276.00000	1,046	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,255.00000	1,450	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,154.00000	938	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,197.00000	1,377	33.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,245.00000	1,016	33.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,178.00000	1,357	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,276.00000	1,046	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,159.00000	1,337	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,308.00000	1,075	33.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,106.00000	1,275	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,404.00000	1,163	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,276.00000	1,477	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,124.00000	915	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,318.00000	1,531	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,066.00000	870	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,339.00000	1,559	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,038.00000	847	33.47	0.00	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	Call			1,541.00000	1,793	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			839.00000	682	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,486.00000	1,733	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			884.00000	721	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,432.00000	1,673	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			931.00000	762	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,380.00000	1,615	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			978.00000	804	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,297.00000	1,504	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,095.00000	892	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,432.00000	1,673	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			931.00000	762	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,380.00000	1,615	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			978.00000	804	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,216.00000	1,398	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,214.00000	986	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,072.00000	1,235	34.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,470.00000	1,223	34.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,031.00000	1,197	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,530.00000	1,285	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,513.00000	1,763	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			862.00000	701	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,459.00000	1,703	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			907.00000	741	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,406.00000	1,644	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			954.00000	783	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,359.00000	1,587	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,008.00000	825	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,236.00000	1,424	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,184.00000	962	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,031.00000	1,197	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,530.00000	1,285	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			992.00000	1,160	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,591.00000	1,348	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,318.00000	1,531	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,066.00000	870	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,276.00000	1,477	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,124.00000	915	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,197.00000	1,377	33.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,245.00000	1,016	33.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,123.00000	1,295	34.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,372.00000	1,134	34.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,089.00000	1,255	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,437.00000	1,193	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,051.00000	1,216	34.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put			1,500.00000	1,254	34.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,012.00000	1,178	34.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,560.00000	1,316	34.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,089.00000	1,255	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,437.00000	1,193	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			882.00000	1,049	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,780.00000	1,537	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			847.00000	1,010	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,846.00000	1,598	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			992.00000	1,160	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,591.00000	1,348	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			719.00000	863	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,118.00000	1,852	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			954.00000	1,124	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,653.00000	1,412	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			917.00000	1,090	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,716.00000	1,478	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			750.00000	898	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,048.00000	1,787	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			690.00000	830	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,189.00000	1,918	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			864.00000	1,029	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,813.00000	1,568	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			830.00000	990	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,879.00000	1,629	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			797.00000	953	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,946.00000	1,691	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			765.00000	916	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,014.00000	1,755	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			735.00000	881	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,083.00000	1,819	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			992.00000	1,160	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,591.00000	1,348	34.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			621.00000	750	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,370.00000	2,088	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			595.00000	720	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,444.00000	2,158	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			570.00000	691	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,519.00000	2,229	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			546.00000	662	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,595.00000	2,301	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			383.00000	470	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,231.00000	2,909	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			366.00000	450	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,314.00000	2,988	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			349.00000	430	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,398.00000	3,069	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			319.00000	393	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,567.00000	3,232	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			304.00000	376	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,653.00000	3,315	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			290.00000	359	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,739.00000	3,398	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			277.00000	343	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,825.00000	3,482	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			501.00000	609	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,749.00000	2,448	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			479.00000	584	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,828.00000	2,522	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			458.00000	559	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,907.00000	2,598	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			438.00000	536	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,987.00000	2,674	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			479.00000	584	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,828.00000	2,522	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			438.00000	536	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,987.00000	2,674	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			383.00000	470	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,231.00000	2,909	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			349.00000	430	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,398.00000	3,069	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			392.00000	481	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,190.00000	2,869	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			374.00000	460	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,273.00000	2,948	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			358.00000	440	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,356.00000	3,029	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			341.00000	421	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,440.00000	3,109	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			311.00000	385	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,610.00000	3,273	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			297.00000	368	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,696.00000	3,356	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			270.00000	336	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,869.00000	3,524	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			334.00000	412	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,482.00000	3,150	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			277.00000	343	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,825.00000	3,482	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			264.00000	328	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Put			3,912.00000	3,566	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			252.00000	313	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,000.00000	3,652	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			240.00000	299	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,088.00000	3,737	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			229.00000	285	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,177.00000	3,824	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			319.00000	393	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,567.00000	3,232	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			264.00000	328	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,912.00000	3,566	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			252.00000	313	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,000.00000	3,652	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			490.00000	596	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,788.00000	2,485	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			469.00000	571	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,867.00000	2,560	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			448.00000	547	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,947.00000	2,636	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			429.00000	524	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,027.00000	2,713	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			410.00000	502	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,108.00000	2,791	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			608.00000	735	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,407.00000	2,123	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			558.00000	676	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,557.00000	2,265	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			535.00000	649	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,633.00000	2,337	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			690.00000	830	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,189.00000	1,918	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			662.00000	797	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,260.00000	1,985	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			635.00000	765	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,333.00000	2,054	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			608.00000	735	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,407.00000	2,123	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			490.00000	596	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,788.00000	2,485	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			830.00000	990	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,879.00000	1,629	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			676.00000	813	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,224.00000	1,952	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			662.00000	797	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,260.00000	1,985	35.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call		1,051.00000	1,216	34.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,500.00000	1,254	34.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		1,012.00000	1,178	34.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,560.00000	1,316	34.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		765.00000	916	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,014.00000	1,755	35.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		0.00000	1,504	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		0.00000	892	33.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		0.00000	1,275	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		0.00000	1,163	34.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.02230	15.61480		30.47	0.00	0	2.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,447.00000	1,632	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,432.00000	1,210	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,149.00000	1,332	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,934.00000	1,710	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		1,076.00000	1,251	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,061.00000	1,829	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,041.00000	1,212	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,126.00000	1,890	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		1,167.00000	1,349	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		1,903.00000	1,676	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		1,024.00000	1,193	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,159.00000	1,921	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,130.00000	1,311	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,965.00000	1,739	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		1,206.00000	1,383	30.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,841.00000	1,611	30.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,007.00000	1,174	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		2,193.00000	1,952	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		896.00000	1,049	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,431.00000	2,177	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		927.00000	1,084	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		2,362.00000	2,111	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		795.00000	935	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,680.00000	2,412	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		716.00000	845	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		2,901.00000	2,623	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		578.00000	688	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		3,364.00000	3,066	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		464.00000	556	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		3,850.00000	3,534	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		439.00000	527	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		3,975.00000	3,655	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		500.00000	598	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		3,685.00000	3,375	31.15	0.00	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	18.35	Call			589.00000	700	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,324.00000	3,028	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			610.00000	725	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,246.00000	2,952	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			509.00000	608	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,644.00000	3,336	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			866.00000	1,015	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,501.00000	2,243	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,186.00000	1,366	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,872.00000	1,643	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,391.00000	1,573	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,527.00000	1,300	30.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,504.00000	1,709	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,340.00000	1,136	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,428.00000	1,612	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,463.00000	1,240	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,409.00000	1,593	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,495.00000	1,271	30.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,374.00000	1,552	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,559.00000	1,330	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,545.00000	1,761	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,280.00000	1,089	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,586.00000	1,815	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,221.00000	1,043	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,446.00000	1,632	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,432.00000	1,210	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,607.00000	1,842	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,192.00000	1,020	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,817.00000	2,071	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,003.00000	849	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,763.00000	2,012	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,048.00000	890	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,710.00000	1,954	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,095.00000	932	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,658.00000	1,898	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,143.00000	975	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,565.00000	1,788	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,250.00000	1,066	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,524.00000	1,735	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,309.00000	1,112	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,485.00000	1,683	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,370.00000	1,160	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,817.00000	2,071	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,003.00000	849	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,763.00000	2,012	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			1,048.00000	890	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,565.00000	1,788	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,250.00000	1,066	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,524.00000	1,735	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,309.00000	1,112	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,684.00000	1,926	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,119.00000	954	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,632.00000	1,870	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,168.00000	998	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,465.00000	1,657	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,401.00000	1,185	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,356.00000	1,532	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,591.00000	1,360	30.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,374.00000	1,552	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,559.00000	1,330	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,339.00000	1,512	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,624.00000	1,390	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,306.00000	1,474	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,691.00000	1,452	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,790.00000	2,042	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,025.00000	869	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,736.00000	1,983	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,072.00000	911	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,684.00000	1,926	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,119.00000	954	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,632.00000	1,870	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,168.00000	998	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,465.00000	1,657	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,401.00000	1,185	29.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,428.00000	1,612	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,463.00000	1,240	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,265.00000	1,437	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,750.00000	1,514	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,225.00000	1,401	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,810.00000	1,578	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,339.00000	1,512	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,624.00000	1,390	30.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,265.00000	1,437	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,750.00000	1,514	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,322.00000	1,493	30.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,657.00000	1,421	30.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,285.00000	1,455	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,720.00000	1,483	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,149.00000	1,332	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,934.00000	1,710	31.15	0.00	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	16.50	Call			1,112.00000	1,291	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,997.00000	1,769	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,306.00000	1,474	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,691.00000	1,452	30.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,186.00000	1,366	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,872.00000	1,643	30.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,076.00000	1,251	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,061.00000	1,829	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,007.00000	1,174	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,193.00000	1,952	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,225.00000	1,401	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,810.00000	1,578	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,041.00000	1,212	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,126.00000	1,890	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			974.00000	1,137	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,260.00000	2,015	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			942.00000	1,101	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,327.00000	2,079	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			974.00000	1,137	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,260.00000	2,015	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			911.00000	1,066	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,396.00000	2,144	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,094.00000	1,271	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,029.00000	1,799	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,059.00000	1,232	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,094.00000	1,859	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			991.00000	1,156	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,226.00000	1,983	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			958.00000	1,119	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,293.00000	2,047	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,245.00000	1,418	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,780.00000	1,546	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,167.00000	1,349	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,903.00000	1,676	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			991.00000	1,156	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,226.00000	1,983	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			837.00000	982	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,572.00000	2,310	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			808.00000	950	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,644.00000	2,378	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			781.00000	919	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,716.00000	2,447	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			754.00000	889	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,790.00000	2,517	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			568.00000	676	31.15	0.00	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	18.45	Put			3,403.00000	3,104	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			548.00000	653	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,483.00000	3,180	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			528.00000	630	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,563.00000	3,258	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			491.00000	587	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,726.00000	3,415	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			473.00000	567	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,808.00000	3,494	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			456.00000	547	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,891.00000	3,574	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			703.00000	831	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,939.00000	2,659	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			679.00000	803	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,014.00000	2,731	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			655.00000	776	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,091.00000	2,804	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			633.00000	750	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,168.00000	2,878	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			679.00000	803	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,014.00000	2,731	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			633.00000	750	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,168.00000	2,878	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			568.00000	676	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,403.00000	3,104	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			528.00000	630	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,563.00000	3,258	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			558.00000	664	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,443.00000	3,142	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			538.00000	641	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,523.00000	3,219	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			519.00000	619	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,604.00000	3,297	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			482.00000	577	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,767.00000	3,454	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			448.00000	537	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,933.00000	3,615	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			431.00000	518	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,016.00000	3,696	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			491.00000	587	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,726.00000	3,415	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			456.00000	547	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,891.00000	3,574	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			423.00000	509	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,058.00000	3,736	31.15	0.00	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	19.35	Call			408.00000	490	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,143.00000	3,818	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			393.00000	473	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,228.00000	3,901	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			378.00000	456	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,313.00000	3,984	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			482.00000	577	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,767.00000	3,454	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			415.00000	499	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,101.00000	3,777	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			400.00000	482	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,185.00000	3,859	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			823.00000	966	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,608.00000	2,344	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			768.00000	904	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,753.00000	2,482	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			741.00000	874	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,827.00000	2,552	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			691.00000	817	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,976.00000	2,695	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			667.00000	790	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,052.00000	2,767	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			644.00000	763	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,129.00000	2,841	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			621.00000	737	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,207.00000	2,915	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			911.00000	1,066	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,396.00000	2,144	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			881.00000	1,032	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,466.00000	2,210	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			851.00000	999	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,536.00000	2,276	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			823.00000	966	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,608.00000	2,344	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			691.00000	817	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,976.00000	2,695	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,059.00000	1,232	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,094.00000	1,859	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			896.00000	1,049	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,431.00000	2,177	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			927.00000	1,084	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,362.00000	2,111	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			837.00000	982	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,572.00000	2,310	31.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			781.00000	919	31.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Put		2,716.00000	2,447	31.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.92060	12.82920		44.29	258,412.00	20	34,524.00
€ / R On 12/12/2008 Currency Future	12.85	Call		616.00000	629	44.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		636.00000	558	44.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call		490.00000	494	45.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put		861.00000	774	45.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call		523.00000	529	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put		794.00000	709	45.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		540.00000	548	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		761.00000	677	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		558.00000	567	44.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		729.00000	646	44.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call		658.00000	674	43.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		578.00000	503	43.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		703.00000	722	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		523.00000	451	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call		680.00000	698	43.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put		551.00000	477	43.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		636.00000	651	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		607.00000	530	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call		403.00000	402	47.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put		1,074.00000	982	47.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call		333.00000	328	48.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put		1,304.00000	1,208	48.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call		259.00000	252	50.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put		1,630.00000	1,531	50.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		208.00000	200	52.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		1,929.00000	1,830	52.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		1,438.00000	1,500	39.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		109.00000	79	39.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call		267.00000	260	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put		1,588.00000	1,489	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call		366.00000	363	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		1,187.00000	1,093	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		276.00000	269	50.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,546.00000	1,448	50.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		827.00000	855	42.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		398.00000	335	42.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		726.00000	747	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		497.00000	427	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		911.00000	945	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		331.00000	274	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		1,170.00000	1,220	40.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		191.00000	150	40.12	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 12/12/2008 Currency Future	11.90	Call			1,134.00000	1,183	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			205.00000	162	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,206.00000	1,258	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			177.00000	138	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,134.00000	1,183	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			205.00000	162	40.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,001.00000	1,041	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			272.00000	221	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,033.00000	1,076	40.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			254.00000	205	40.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			970.00000	1,008	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			291.00000	238	41.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,281.00000	1,336	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			152.00000	115	39.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,243.00000	1,297	39.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			164.00000	126	39.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,319.00000	1,376	39.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			140.00000	105	39.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,398.00000	1,458	39.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			118.00000	87	39.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,604.00000	1,672	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			75.00000	52	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,520.00000	1,585	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			91.00000	64	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,358.00000	1,417	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			129.00000	96	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,065.00000	1,111	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			236.00000	190	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,562.00000	1,628	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			83.00000	58	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,479.00000	1,542	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			99.00000	71	38.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,170.00000	1,220	40.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			191.00000	150	40.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,099.00000	1,146	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			220.00000	176	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			940.00000	976	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			311.00000	256	41.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			882.00000	914	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			353.00000	294	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			854.00000	884	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			375.00000	314	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			801.00000	827	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			422.00000	357	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,604.00000	1,672	38.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.30	Put			75.00000	52	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,520.00000	1,585	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			91.00000	64	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,206.00000	1,258	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			177.00000	138	39.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			854.00000	884	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			375.00000	314	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			750.00000	773	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			471.00000	403	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			882.00000	914	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			353.00000	294	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			775.00000	800	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			446.00000	379	42.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,358.00000	1,417	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			129.00000	96	39.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,001.00000	1,041	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			272.00000	221	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			827.00000	855	42.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			398.00000	335	42.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			726.00000	747	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			497.00000	427	43.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			750.00000	773	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			471.00000	403	42.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			577.00000	587	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			698.00000	616	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			540.00000	548	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			761.00000	677	45.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			506.00000	511	45.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			827.00000	741	45.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			474.00000	477	46.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			895.00000	807	46.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			596.00000	607	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			667.00000	586	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			636.00000	651	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			607.00000	530	43.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			459.00000	461	46.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			930.00000	841	46.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			430.00000	431	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,001.00000	910	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			355.00000	351	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,225.00000	1,131	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			312.00000	307	49.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,383.00000	1,286	49.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			293.00000	287	49.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,464.00000	1,367	49.74	0.00	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	Call			244.00000	236	51.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,714.00000	1,615	51.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			229.00000	221	51.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,800.00000	1,700	51.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			215.00000	207	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,886.00000	1,787	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			444.00000	446	46.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			965.00000	875	46.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			417.00000	416	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,037.00000	946	47.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			391.00000	389	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,111.00000	1,018	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			344.00000	340	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,264.00000	1,169	48.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			322.00000	318	49.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,343.00000	1,247	49.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			303.00000	297	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,423.00000	1,326	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			284.00000	278	49.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,505.00000	1,407	49.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			378.00000	376	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,149.00000	1,055	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			333.00000	328	48.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,304.00000	1,208	48.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			276.00000	269	50.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,546.00000	1,448	50.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			251.00000	244	50.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,672.00000	1,573	50.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			236.00000	228	51.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,757.00000	1,658	51.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			222.00000	214	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,843.00000	1,743	51.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,562.00000	1,628	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			83.00000	58	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			127.00000	118	55.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,648.00000	2,548	55.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			75.00000	68	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,396.00000	3,298	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			37.00000	33	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,158.00000	4,062	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			18.00000	15	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,939.00000	4,844	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			131.00000	122	55.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,602.00000	2,502	55.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			78.00000	71	57.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.10	Put			3,349.00000	3,251	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			39.00000	34	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,110.00000	4,014	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			19.00000	16	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,890.00000	4,795	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,880.00000	1,962	41.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			51.00000	41	41.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			430.00000	431	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,001.00000	910	46.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			157.00000	149	54.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,328.00000	2,228	54.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			96.00000	87	56.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,067.00000	2,967	56.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			51.00000	45	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,822.00000	3,725	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			25.00000	21	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,596.00000	4,501	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,264.00000	2,352	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			35.00000	31	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			202.00000	194	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,973.00000	1,873	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			123.00000	114	55.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,694.00000	2,594	55.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			72.00000	65	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,443.00000	3,345	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			36.00000	31	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,207.00000	4,111	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,556.00000	2,645	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			27.00000	24	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,785.00000	1,865	40.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			56.00000	45	40.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			244.00000	236	51.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,714.00000	1,615	51.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			148.00000	139	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,419.00000	2,319	54.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			90.00000	81	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,161.00000	3,061	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			47.00000	41	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,917.00000	3,821	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,997.00000	3,087	53.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			18.00000	16	53.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,216.00000	2,303	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			37.00000	33	46.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			322.00000	318	49.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,343.00000	1,247	49.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.65	Call			196.00000	187	52.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,016.00000	1,917	52.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			119.00000	110	55.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,740.00000	2,640	55.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			69.00000	62	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,490.00000	3,392	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,244.00000	3,332	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			14.00000	11	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,458.00000	2,547	48.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			29.00000	27	48.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,691.00000	1,769	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			62.00000	48	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			139.00000	130	54.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,510.00000	2,410	54.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			85.00000	76	57.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,256.00000	3,156	57.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,341.00000	3,430	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			12.00000	9	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,556.00000	2,645	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			27.00000	24	49.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			90.00000	81	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,161.00000	3,061	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,292.00000	3,381	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			13.00000	10	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,507.00000	2,596	49.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			28.00000	26	49.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,738.00000	1,817	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			59.00000	46	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			144.00000	135	54.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,464.00000	2,364	54.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			87.00000	79	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,208.00000	3,108	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,390.00000	3,479	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			11.00000	8	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,605.00000	2,694	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			26.00000	23	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,833.00000	1,914	41.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			53.00000	43	41.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			153.00000	144	54.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,373.00000	2,273	54.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			93.00000	84	57.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,114.00000	3,014	57.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,046.00000	3,136	54.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			17.00000	15	54.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,264.00000	2,352	46.63	0.00	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	10.60	Put			35.00000	31	46.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			202.00000	194	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,973.00000	1,873	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			2,948.00000	3,037	53.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			19.00000	17	53.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,168.00000	2,254	45.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			38.00000	34	45.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			190.00000	181	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			2,060.00000	1,961	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			115.00000	107	56.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,786.00000	2,686	56.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			66.00000	60	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,537.00000	3,439	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			2,850.00000	2,939	52.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			21.00000	18	52.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,071.00000	2,157	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			42.00000	36	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			178.00000	169	53.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			2,149.00000	2,049	53.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			108.00000	100	56.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,879.00000	2,779	56.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			60.00000	55	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,631.00000	3,534	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Call			0.00000	3,235	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	14	55.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call			0.00000	2,450	47.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	29	47.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.22160		13.13290		31.93	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.10	Call			997.00000	1,008	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			964.00000	887	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			856.00000	863	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			1,223.00000	1,142	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			889.00000	897	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,156.00000	1,076	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			906.00000	915	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,123.00000	1,043	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			923.00000	933	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,090.00000	1,012	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,015.00000	1,028	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			932.00000	856	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,074.00000	1,089	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			841.00000	768	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,054.00000	1,068	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			871.00000	797	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			766.00000	770	33.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.80	Put			1,433.00000	1,348	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			676.00000	676	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,693.00000	1,605	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			589.00000	587	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,006.00000	1,916	35.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			524.00000	521	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,291.00000	2,200	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			609.00000	608	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,926.00000	1,836	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			700.00000	702	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,617.00000	1,530	34.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			712.00000	715	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,580.00000	1,493	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			620.00000	619	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,887.00000	1,797	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,411.00000	1,446	28.99	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			478.00000	424	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			941.00000	952	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,058.00000	980	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,159.00000	1,178	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			726.00000	657	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,095.00000	1,111	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			812.00000	739	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,252.00000	1,275	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			619.00000	554	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,471.00000	1,508	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			438.00000	387	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,471.00000	1,508	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			438.00000	387	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,501.00000	1,540	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			418.00000	369	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,440.00000	1,477	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			457.00000	405	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,327.00000	1,356	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			544.00000	485	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,353.00000	1,386	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			520.00000	464	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,276.00000	1,301	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			593.00000	529	29.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,596.00000	1,639	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			363.00000	318	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,382.00000	1,415	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			499.00000	444	29.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,532.00000	1,573	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			399.00000	351	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.50	Call			1,872.00000	1,926	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			239.00000	205	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,800.00000	1,851	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			267.00000	229	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,730.00000	1,778	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			297.00000	257	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,662.00000	1,708	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			329.00000	286	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,353.00000	1,386	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			520.00000	464	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,836.00000	1,888	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			253.00000	217	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,765.00000	1,814	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			282.00000	243	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,696.00000	1,743	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			313.00000	271	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,629.00000	1,673	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			346.00000	302	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,564.00000	1,606	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			381.00000	334	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,501.00000	1,540	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			418.00000	369	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,662.00000	1,708	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			329.00000	286	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,301.00000	1,327	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			568.00000	506	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,440.00000	1,477	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			457.00000	405	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,228.00000	1,250	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			645.00000	579	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,181.00000	1,202	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			699.00000	630	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,228.00000	1,250	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			645.00000	579	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,181.00000	1,202	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			699.00000	630	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,137.00000	1,155	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			754.00000	684	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,204.00000	1,226	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			672.00000	604	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,765.00000	1,814	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			282.00000	243	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,629.00000	1,673	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			346.00000	302	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,327.00000	1,356	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Put			544.00000	485	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,204.00000	1,226	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			672.00000	604	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,116.00000	1,133	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			783.00000	711	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			825.00000	831	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,292.00000	1,209	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			752.00000	756	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,469.00000	1,384	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			688.00000	689	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,655.00000	1,567	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,035.00000	1,048	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			902.00000	826	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			959.00000	970	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,026.00000	949	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			825.00000	831	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,292.00000	1,209	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,116.00000	1,133	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			783.00000	711	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			795.00000	800	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,362.00000	1,278	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			641.00000	641	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,808.00000	1,719	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			840.00000	847	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,257.00000	1,175	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			676.00000	676	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,693.00000	1,605	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,909.00000	1,965	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			227.00000	193	27.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			840.00000	847	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,257.00000	1,175	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			507.00000	504	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,374.00000	2,282	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			419.00000	415	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,886.00000	2,793	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			347.00000	342	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,414.00000	3,320	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			269.00000	267	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,936.00000	3,846	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,095.00000	1,111	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			812.00000	739	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			872.00000	880	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,189.00000	1,109	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			570.00000	567	36.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,087.00000	1,996	36.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.25	Call			468.00000	464	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,585.00000	2,492	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			387.00000	382	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,104.00000	3,011	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			315.00000	314	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,632.00000	3,543	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			406.00000	401	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,973.00000	2,880	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			308.00000	307	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,675.00000	3,586	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			213.00000	211	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,380.00000	4,289	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			146.00000	143	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,113.00000	5,022	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,985.00000	2,042	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			202.00000	171	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			780.00000	785	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,397.00000	1,313	33.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			454.00000	449	38.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,671.00000	2,578	38.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			353.00000	347	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,370.00000	3,276	39.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			251.00000	249	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,068.00000	3,977	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			173.00000	170	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,790.00000	4,698	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,306.00000	2,372	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			123.00000	100	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			516.00000	512	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,333.00000	2,241	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			399.00000	395	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,017.00000	2,923	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			301.00000	300	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,718.00000	3,629	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			208.00000	206	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,425.00000	4,334	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,612.00000	2,689	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			79.00000	67	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,947.00000	2,003	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			214.00000	182	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			579.00000	577	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,046.00000	1,956	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			447.00000	442	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,714.00000	2,620	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			245.00000	243	40.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.00	Put			4,112.00000	4,022	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,034.00000	3,117	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			51.00000	46	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,273.00000	3,356	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			40.00000	34	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,519.00000	2,595	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			86.00000	73	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			738.00000	742	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,506.00000	1,420	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			560.00000	558	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,128.00000	2,036	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			433.00000	428	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,800.00000	2,707	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			337.00000	332	40.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,504.00000	3,410	40.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,367.00000	3,451	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			34.00000	30	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,612.00000	2,689	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			79.00000	67	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			579.00000	577	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,046.00000	1,956	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,320.00000	3,404	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			37.00000	32	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,565.00000	2,642	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			82.00000	70	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			752.00000	756	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,469.00000	1,384	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			440.00000	435	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,757.00000	2,663	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			342.00000	337	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,459.00000	3,365	40.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,462.00000	3,547	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			29.00000	25	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,704.00000	2,783	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			72.00000	62	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,024.00000	2,082	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			191.00000	161	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			599.00000	598	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,966.00000	1,876	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			461.00000	456	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,628.00000	2,535	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			358.00000	353	39.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,325.00000	3,231	39.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,081.00000	3,165	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			48.00000	44	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.90	Call			2,348.00000	2,415	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			115.00000	93	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			688.00000	689	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,655.00000	1,567	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,986.00000	3,069	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			54.00000	48	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,264.00000	2,329	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			131.00000	107	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			664.00000	664	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,731.00000	1,643	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			393.00000	389	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,060.00000	2,967	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			294.00000	293	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,761.00000	3,672	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,892.00000	2,974	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			59.00000	52	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,182.00000	2,245	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			149.00000	123	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			641.00000	641	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,808.00000	1,719	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			491.00000	487	37.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,458.00000	2,366	37.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			381.00000	376	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,148.00000	3,055	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			281.00000	280	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,848.00000	3,758	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			0.00000	3,262	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	40	29.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			0.00000	2,502	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	80	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			0.00000	1,327	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			0.00000	506	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			0.00000	539	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			0.00000	2,118	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	322	40.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			0.00000	3,500	40.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.49170		13.40420		28.58	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,159.00000	1,190	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,154.00000	1,098	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,023.00000	1,049	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,419.00000	1,357	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,071.00000	1,099	28.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,317.00000	1,257	28.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,088.00000	1,117	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,284.00000	1,225	28.80	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.40	Call			1,159.00000	1,190	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,154.00000	1,098	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,105.00000	1,134	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,251.00000	1,193	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,196.00000	1,229	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,092.00000	1,037	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,256.00000	1,287	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,001.00000	945	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,196.00000	1,229	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,092.00000	1,037	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,216.00000	1,249	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,061.00000	1,007	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,177.00000	1,209	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,123.00000	1,068	28.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,088.00000	1,117	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,284.00000	1,225	28.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			908.00000	939	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,603.00000	1,548	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			770.00000	798	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,866.00000	1,806	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			650.00000	674	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,146.00000	2,082	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			570.00000	592	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,366.00000	2,300	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			708.00000	733	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,004.00000	1,942	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			836.00000	866	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,732.00000	1,674	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			871.00000	902	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,667.00000	1,610	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			723.00000	749	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,969.00000	1,907	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,123.00000	1,152	28.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,218.00000	1,161	28.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,365.00000	1,411	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			861.00000	819	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,276.00000	1,305	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			972.00000	913	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,447.00000	1,495	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			792.00000	753	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,711.00000	1,765	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			607.00000	573	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,680.00000	1,733	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			626.00000	592	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,742.00000	1,797	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.25	Put			588.00000	555	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,680.00000	1,733	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			626.00000	592	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,560.00000	1,611	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			706.00000	669	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,590.00000	1,641	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			685.00000	649	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,503.00000	1,552	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			748.00000	710	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,870.00000	1,928	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			516.00000	486	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,619.00000	1,671	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			665.00000	630	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,774.00000	1,829	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			569.00000	537	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,838.00000	1,894	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			534.00000	503	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,805.00000	1,861	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			551.00000	520	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,109.00000	2,171	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			405.00000	379	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,039.00000	2,100	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			435.00000	408	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,971.00000	2,030	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			466.00000	438	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,904.00000	1,961	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			499.00000	470	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,649.00000	1,702	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			645.00000	610	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,074.00000	2,135	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			420.00000	394	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,005.00000	2,065	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			451.00000	423	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,937.00000	1,996	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			483.00000	454	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,560.00000	1,611	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			706.00000	669	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,838.00000	1,894	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			534.00000	503	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,531.00000	1,581	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			727.00000	690	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,474.00000	1,523	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			770.00000	731	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,870.00000	1,928	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			516.00000	486	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Call			1,805.00000	1,861	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			551.00000	520	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,392.00000	1,439	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			838.00000	797	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,145.00000	2,207	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			391.00000	366	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,005.00000	2,065	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			451.00000	423	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,503.00000	1,552	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			748.00000	710	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,339.00000	1,384	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			885.00000	842	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,294.00000	1,331	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			940.00000	889	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,392.00000	1,439	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			838.00000	797	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,531.00000	1,581	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			727.00000	690	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,419.00000	1,466	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			815.00000	775	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,711.00000	1,765	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			607.00000	573	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,649.00000	1,702	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			645.00000	610	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,419.00000	1,466	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			815.00000	775	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,365.00000	1,411	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			861.00000	819	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,313.00000	1,357	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			909.00000	866	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,294.00000	1,331	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			940.00000	889	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,140.00000	1,171	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,186.00000	1,129	28.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,105.00000	1,134	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,251.00000	1,193	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,039.00000	1,066	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,385.00000	1,324	29.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,235.00000	1,269	27.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,031.00000	977	27.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,055.00000	1,082	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,351.00000	1,290	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			984.00000	1,018	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,479.00000	1,426	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			854.00000	884	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Put			1,700.00000	1,642	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			819.00000	849	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,765.00000	1,707	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			786.00000	814	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,832.00000	1,773	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			754.00000	781	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,900.00000	1,839	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			693.00000	718	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,039.00000	1,976	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			664.00000	688	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,110.00000	2,047	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			636.00000	659	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,182.00000	2,118	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			609.00000	632	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,255.00000	2,190	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			945.00000	978	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,541.00000	1,486	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			803.00000	831	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,798.00000	1,740	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			738.00000	765	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,934.00000	1,873	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			836.00000	866	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,732.00000	1,674	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			803.00000	831	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,798.00000	1,740	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			738.00000	765	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,934.00000	1,873	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			678.00000	703	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,074.00000	2,011	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			622.00000	645	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,218.00000	2,154	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			596.00000	618	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,292.00000	2,226	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			546.00000	566	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,442.00000	2,375	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			522.00000	542	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,518.00000	2,450	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			500.00000	518	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,595.00000	2,527	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			478.00000	496	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,673.00000	2,604	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			678.00000	703	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,074.00000	2,011	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			650.00000	674	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,146.00000	2,082	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.30	Call			546.00000	566	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,442.00000	2,375	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			908.00000	939	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,603.00000	1,548	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,023.00000	1,049	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,419.00000	1,357	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,003.00000	1,033	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,449.00000	1,392	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			964.00000	998	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,510.00000	1,456	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			926.00000	958	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,572.00000	1,517	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,276.00000	1,305	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			972.00000	913	27.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			984.00000	1,018	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,479.00000	1,426	29.49	0.00	0	0.00
ALBI On 05/02/2009 Index Future			283.63400		282.12600		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			291.63200		290.07900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			297.52300		296.13100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			119.68700		119.25800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.06200		122.62000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.37900		125.92300		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			285.58800		284.14700		0.00	0.00	0	356.00
GOVI On 07/05/2009 jGovi			293.64100		292.15600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			301.55500		300.02700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.73000		345.54800		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			354.61600		355.44900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.32300		10.45500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.00100		9.19400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.21300		8.40800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.22700		9.41000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.86000		9.04900		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
J204 On 21/12/2018 jSwap			8.90300		9.08100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.78300		8.96000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.31700		12.32500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.55900		11.66600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.32100		10.46700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.38300		9.59500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			8.98200		9.15400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.36500		9.53200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.95100		9.12300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.70000		8.87500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.76800		8.95800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.57100		8.76700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.44500		8.64700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.47200		8.65700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.34100		8.52700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.25100		8.43600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.80700		11.81000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.95500		11.97200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			273.19600		271.41800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.90000		279.06800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			288.47100		286.58600		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.73500		8.83500		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,817.00000	1,940	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			115.00000	90	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.24700		8.36800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,099.00000	2,183	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			995.00000	926	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.60100		7.75400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,331.00000	3,427	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,302.00000	1,240	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,492.00000	3,591	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,213.00000	1,154	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
R157 On 05/02/2009 Bond Future			8.57900		8.67200		8.80	0.00	0	7,070.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,378.00000	2,636	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,935.00000	1,664	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,149.00000	1,298	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			3,578.00000	3,198	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,490.00000	7,963	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			233.00000	175	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,140.00000	4,506	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			910.00000	746	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,183.00000	5,594	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			591.00000	471	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.44700		8.54500		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,396.00000	4,729	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,908.00000	1,696	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.31900		8.42300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,000.00000	5,447	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			646.00000	531	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.34700		8.43800		0.00	0.00	0	2,834.00
R186 On 05/02/2009 Bond Future	9.25	Call			8,030.00000	8,983	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.25700		8.35000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,627.00000	7,559	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			104.00000	57	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.17400		8.26900		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			7,484.00000	8,426	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			163.00000	102	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			12.10300		12.10500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			959.00000	941	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,028.00000	1,010	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.57900		11.63800		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			82.00000	85	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			271.00000	257	0.56	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.67900		8.77200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,369.00000	2,711	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			244.00000	166	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.51600		8.61400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,191.00000	3,530	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			445.00000	351	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.36000		8.46300		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,840.00000	4,186	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			547.00000	451	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future			8.59700	8.68900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,315.00000	3,815	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		94.00000	52	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.47200	8.56800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,929.00000	3,367	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		462.00000	339	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.35300	8.45300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,766.00000	5,262	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		327.00000	248	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.60700	8.69900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,474.00000	4,026	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		65.00000	32	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.49600	8.59000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,980.00000	3,450	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		444.00000	320	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.39200	8.49100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,856.00000	5,403	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		266.00000	192	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.66700	8.76000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,109.00000	2,390	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		263.00000	188	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.48600	8.58500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,236.00000	2,482	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		719.00000	598	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.30700	8.41200		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,493.00000	3,779	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		566.00000	478	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.58400	8.67500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,678.00000	4,252	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		37.00000	16	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.48300	8.57800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,033.00000	3,541	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		351.00000	240	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.38900	8.48700		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		4,947.00000	5,522	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		196.00000	136	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.54200	8.63100		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		1,295.00000	1,704	0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Put			500.00000	308	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.43800		8.53000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,067.00000	2,511	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			605.00000	428	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.38000		8.47300		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,153.00000	5,728	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			154.00000	105	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.96200		8.05200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,002.00000	8,836	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			7.88500		7.97600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,695.00000	9,549	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			7.81400		7.90700		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,373.00000	8,245	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			19.00000	9	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			281.89800		280.46700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.84700		288.37200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.65900		296.14100		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.63620		6.68420		45.68	0.00	0	5,462.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			333.00000	290	46.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			348.00000	354	46.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			313.00000	271	46.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			379.00000	385	46.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			277.00000	238	47.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			443.00000	452	47.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			261.00000	223	47.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			476.00000	487	47.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			294.00000	254	47.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			410.00000	418	47.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			354.00000	310	45.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			319.00000	324	45.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			354.00000	310	45.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			319.00000	324	45.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			109.00000	84	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			925.00000	948	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			92.00000	70	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,008.00000	1,034	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			139.00000	111	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			805.00000	824	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			176.00000	143	49.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.20	Put		692.00000	707	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		218.00000	184	49.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		584.00000	598	49.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		245.00000	209	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		511.00000	523	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		399.00000	353	44.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		264.00000	267	44.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		505.00000	456	42.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		171.00000	170	42.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		570.00000	518	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		136.00000	132	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		642.00000	590	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		108.00000	103	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		449.00000	401	43.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		214.00000	215	43.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		606.00000	553	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		121.00000	117	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		449.00000	401	43.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		214.00000	215	43.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		294.00000	254	47.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		410.00000	418	47.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		399.00000	353	44.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		264.00000	267	44.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		376.00000	331	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		292.00000	294	45.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		536.00000	487	42.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		152.00000	150	42.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		476.00000	428	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		192.00000	192	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		423.00000	376	44.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		238.00000	240	44.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		261.00000	223	47.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		476.00000	487	47.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		231.00000	196	48.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		547.00000	560	48.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		218.00000	184	49.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		584.00000	598	49.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		190.00000	156	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		656.00000	670	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		163.00000	132	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		729.00000	746	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		245.00000	209	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		511.00000	523	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		190.00000	156	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		656.00000	670	49.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.40	Call			476.00000	428	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			192.00000	192	43.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			205.00000	170	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			621.00000	633	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			680.00000	627	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			95.00000	91	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			758.00000	705	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			74.00000	69	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			536.00000	487	42.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			152.00000	150	42.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			926.00000	874	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			41.00000	37	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			840.00000	787	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			56.00000	51	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			970.00000	918	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			35.00000	32	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			882.00000	830	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			48.00000	44	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			798.00000	746	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			64.00000	60	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			718.00000	665	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			84.00000	79	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			642.00000	590	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			108.00000	103	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			718.00000	665	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			84.00000	79	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			798.00000	746	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			64.00000	60	42.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			119.00000	92	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			884.00000	906	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			100.00000	77	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			966.00000	990	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			119.00000	92	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			884.00000	906	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			100.00000	77	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			966.00000	990	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			84.00000	63	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,050.00000	1,077	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			71.00000	52	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,137.00000	1,166	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			176.00000	143	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			692.00000	707	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			151.00000	121	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			767.00000	785	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			129.00000	101	49.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.40	Put			844.00000	865	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			77.00000	57	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,093.00000	1,121	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			65.00000	47	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,181.00000	1,211	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			54.00000	39	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,270.00000	1,302	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			45.00000	31	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,361.00000	1,395	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			129.00000	101	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			844.00000	865	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			77.00000	57	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,093.00000	1,121	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			54.00000	39	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,270.00000	1,302	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			151.00000	121	49.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			767.00000	785	49.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.77510		6.82050		31.69	0.00	0	1,836.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			504.00000	477	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			484.00000	502	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			467.00000	442	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			547.00000	567	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			450.00000	425	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			580.00000	600	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			434.00000	410	32.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			613.00000	634	32.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			450.00000	425	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			580.00000	600	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			467.00000	442	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			547.00000	567	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			524.00000	496	31.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			454.00000	471	31.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			485.00000	459	31.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			515.00000	534	31.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			418.00000	395	33.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			648.00000	670	33.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			241.00000	225	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,071.00000	1,100	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			207.00000	192	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,186.00000	1,217	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			281.00000	263	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			960.00000	988	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			342.00000	321	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			821.00000	846	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			389.00000	367	33.70	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	7.15	Put			719.00000	742	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			403.00000	380	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			683.00000	705	33.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			545.00000	516	31.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			424.00000	441	31.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			656.00000	624	29.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			285.00000	298	29.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			713.00000	679	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			243.00000	254	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			778.00000	743	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			208.00000	218	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			607.00000	577	30.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			337.00000	352	30.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			745.00000	711	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			225.00000	236	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			607.00000	577	30.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			337.00000	352	30.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			545.00000	516	31.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			424.00000	441	31.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			585.00000	556	30.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			365.00000	381	30.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			565.00000	535	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			394.00000	410	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			682.00000	649	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			261.00000	274	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			631.00000	599	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			310.00000	324	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			504.00000	477	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			484.00000	502	31.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			656.00000	624	29.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			285.00000	298	29.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			418.00000	395	33.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			648.00000	670	33.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			812.00000	776	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			192.00000	201	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			682.00000	649	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			261.00000	274	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			389.00000	367	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			719.00000	742	33.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			376.00000	354	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			755.00000	779	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			342.00000	321	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			821.00000	846	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			310.00000	291	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			890.00000	916	33.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.25	Call			358.00000	337	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			788.00000	812	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			325.00000	306	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			855.00000	881	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			565.00000	535	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			394.00000	410	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			883.00000	846	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			162.00000	170	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			812.00000	776	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			192.00000	201	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,033.00000	994	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			113.00000	119	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			956.00000	918	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			136.00000	143	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			994.00000	956	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			124.00000	130	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			919.00000	881	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			149.00000	156	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			847.00000	810	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			176.00000	185	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			847.00000	810	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			176.00000	185	29.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			376.00000	354	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			755.00000	779	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			310.00000	291	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			890.00000	916	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			295.00000	277	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			925.00000	951	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			267.00000	250	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			997.00000	1,025	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			254.00000	237	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,034.00000	1,062	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			229.00000	214	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,109.00000	1,139	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			186.00000	173	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,266.00000	1,298	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			186.00000	173	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,266.00000	1,298	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			167.00000	155	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,347.00000	1,380	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			150.00000	139	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,430.00000	1,464	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			135.00000	124	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,514.00000	1,549	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			218.00000	203	33.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,147.00000	1,178	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			196.00000	182	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,226.00000	1,257	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			177.00000	164	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,306.00000	1,338	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			159.00000	147	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,388.00000	1,421	33.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.89130		6.94340		28.13	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			588.00000	560	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			595.00000	618	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			553.00000	526	28.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			660.00000	685	28.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			537.00000	511	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			694.00000	719	29.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			521.00000	496	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			728.00000	754	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			553.00000	526	28.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			660.00000	685	28.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			570.00000	543	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			627.00000	651	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			607.00000	577	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			563.00000	586	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			626.00000	596	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			532.00000	555	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			588.00000	560	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			595.00000	618	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			521.00000	496	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			728.00000	754	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			329.00000	303	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,186.00000	1,211	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			304.00000	278	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,260.00000	1,287	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			387.00000	357	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,043.00000	1,066	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			452.00000	420	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			908.00000	928	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			492.00000	467	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			798.00000	826	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			506.00000	481	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			763.00000	790	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			646.00000	615	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			502.00000	524	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			754.00000	715	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			360.00000	373	26.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			813.00000	767	25.82	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	6.45	Put			319.00000	325	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			844.00000	797	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			300.00000	306	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			704.00000	673	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			411.00000	431	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			844.00000	797	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			300.00000	306	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			704.00000	673	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			411.00000	431	26.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			626.00000	596	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			532.00000	555	27.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			684.00000	654	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			441.00000	462	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			783.00000	737	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			340.00000	346	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			725.00000	693	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			382.00000	402	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			607.00000	577	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			563.00000	586	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			907.00000	860	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			264.00000	268	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			684.00000	654	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			441.00000	462	27.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			506.00000	481	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			763.00000	790	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			478.00000	454	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			835.00000	863	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			452.00000	420	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			908.00000	928	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			418.00000	387	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			975.00000	996	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			665.00000	634	27.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			471.00000	493	27.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			465.00000	437	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			871.00000	895	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			435.00000	403	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			941.00000	962	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			974.00000	925	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			231.00000	234	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,116.00000	1,066	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			172.00000	174	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,043.00000	994	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			200.00000	203	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			974.00000	925	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			231.00000	234	25.82	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	6.30	Call			907.00000	860	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			264.00000	268	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			646.00000	615	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			502.00000	524	27.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,079.00000	1,030	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			186.00000	188	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,008.00000	959	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			215.00000	218	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			940.00000	892	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			247.00000	251	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			875.00000	828	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			282.00000	287	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,008.00000	959	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			215.00000	218	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			402.00000	372	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,009.00000	1,031	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			372.00000	343	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,078.00000	1,101	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			478.00000	454	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			835.00000	863	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			357.00000	329	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,114.00000	1,138	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			357.00000	329	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,114.00000	1,138	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			329.00000	303	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,186.00000	1,211	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			304.00000	278	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,260.00000	1,287	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			280.00000	255	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,336.00000	1,364	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			257.00000	234	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,414.00000	1,443	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			236.00000	214	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,493.00000	1,523	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			217.00000	196	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,574.00000	1,605	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			236.00000	214	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,493.00000	1,523	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			402.00000	372	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,009.00000	1,031	29.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			813.00000	767	25.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			319.00000	325	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives:</b>								<b>106,355,417.60</b>	<b>10,303</b>	<b>313,376.00</b>

**Grand Total:** 106,355,417.60 10,303 313,376.00