



# Daily MTM Report

Daily summary for 03/12/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR2 On 19/01/2009 Bond			19.05800	19.07500			0.00	0	0.00
R153 On 31/08/2010 Bond			8.06500	8.11500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.11500	8.16000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.07500	8.12000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.06500	12.08000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.15000	8.19500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.18000	8.22500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.18000	8.22500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.15500	8.20000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.19500	8.23000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.20600	8.23500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond			7.72000	7.76500			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			10.30060	10.45320		36.34	95,939,788.40	9,314	172,618.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		247.00000	179	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		244.00000	329	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call		326.00000	235	36.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put		173.00000	234	36.34	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.00	Call		528.00000	408	35.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put		75.00000	107	35.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call		607.00000	479	35.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put		53.00000	79	35.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		648.00000	517	35.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		45.00000	66	35.33	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.60	Call		192.00000	137	39.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.60	Put		338.00000	436	39.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Call		176.00000	125	40.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.65	Put		373.00000	474	40.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Call		272.00000	196	37.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.40	Put		219.00000	296	37.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call		227.00000	164	38.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put		274.00000	363	38.54	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	9.60	Call		874.00000	726	34.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put		21.00000	25	34.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call		387.00000	286	36.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put		134.00000	185	36.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		454.00000	343	35.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		101.00000	143	35.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		298.00000	215	36.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		195.00000	264	36.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call		454.00000	343	35.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put		101.00000	143	35.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		356.00000	259	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		153.00000	209	36.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		567.00000	443	35.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		63.00000	92	35.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call		690.00000	556	35.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put		37.00000	56	35.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			567.00000	443	35.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			63.00000	92	35.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			125.00000	87	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			522.00000	637	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			83.00000	56	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			729.00000	856	45.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			70.00000	47	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			817.00000	947	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			58.00000	39	46.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			905.00000	1,039	46.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			40.00000	28	48.71	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			148.00000	104	41.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			445.00000	554	41.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,087.00000	1,227	48.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			298.00000	215	36.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			195.00000	264	36.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,753.00000	2,601	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			0.00000	0	61.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			136.00000	95	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			483.00000	595	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			922.00000	771	34.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			19.00000	20	34.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,362.00000	1,209	43.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			9.00000	9	43.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,068.00000	916	37.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			15.00000	15	37.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,166.00000	1,013	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			12.00000	12	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			970.00000	819	35.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			17.00000	18	35.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,264.00000	1,111	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			11.00000	10	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,068.00000	916	37.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			15.00000	15	37.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,461.00000	1,308	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			8.00000	7	45.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,412.00000	1,259	44.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			8.00000	8	44.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,857.00000	1,704	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			4.00000	4	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,609.00000	1,456	47.89	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			6.00000	6	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,006.00000	1,853	54.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			3.00000	3	54.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,056.00000	1,903	55.13	0.00	0	20.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.40	Put			3.00000	2	55.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,106.00000	1,953	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			2.00000	2	55.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,205.00000	2,052	57.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			2.00000	2	57.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,155.00000	2,003	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			2.00000	2	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,354.00000	2,202	59.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			1.00000	1	59.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,454.00000	2,302	60.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	1	60.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,956.00000	1,804	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			3.00000	3	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,553.00000	2,401	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	1	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,354.00000	2,202	59.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			1.00000	1	59.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,255.00000	2,102	58.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			2.00000	2	58.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,758.00000	1,605	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			5.00000	4	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,255.00000	2,102	58.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			2.00000	2	58.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,857.00000	1,704	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			4.00000	4	51.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,659.00000	1,506	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			5.00000	5	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,653.00000	2,501	61.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			0.00000	0	61.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,553.00000	2,401	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	1	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,155.00000	2,003	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			2.00000	2	56.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,603.00000	2,451	60.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			0.00000	1	60.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,504.00000	2,351	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	1	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,404.00000	2,252	60.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			1.00000	1	60.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,305.00000	2,152	59.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			1.00000	2	59.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,907.00000	1,754	52.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			3.00000	3	52.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,807.00000	1,655	51.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			4.00000	4	51.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,560.00000	1,407	46.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			7.00000	6	46.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,758.00000	1,605	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			5.00000	4	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,659.00000	1,506	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			5.00000	5	48.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,708.00000	1,555	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			5.00000	5	49.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,609.00000	1,456	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			6.00000	6	47.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,510.00000	1,357	46.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			7.00000	7	46.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,313.00000	1,160	42.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			10.00000	9	42.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,215.00000	1,062	40.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			11.00000	11	40.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,117.00000	964	38.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			13.00000	14	38.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,019.00000	867	36.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			16.00000	17	36.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,362.00000	1,209	43.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			9.00000	9	43.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,264.00000	1,111	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			11.00000	10	41.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			690.00000	556	35.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			37.00000	56	35.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,056.00000	1,903	55.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			3.00000	2	55.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			778.00000	639	34.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			25.00000	38	34.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			778.00000	639	34.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			25.00000	38	34.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,166.00000	1,013	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			12.00000	12	39.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			734.00000	597	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			31.00000	46	35.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			420.00000	314	36.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			117.00000	163	36.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			97.00000	67	44.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			644.00000	767	44.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			16.00000	13	53.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,563.00000	1,712	53.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			9.00000	7	58.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,056.00000	2,206	58.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			64.00000	43	46.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.25	Put			861.00000	993	46.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			25.00000	18	51.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,322.00000	1,468	51.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			12.00000	9	56.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,809.00000	1,958	56.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,117.00000	964	38.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			13.00000	14	38.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			53.00000	36	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			950.00000	1,086	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			21.00000	16	51.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,418.00000	1,565	51.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			11.00000	8	57.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,908.00000	2,057	57.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			7.00000	5	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,304.00000	2,454	60.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			209.00000	150	39.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			305.00000	399	39.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			15.00000	12	54.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,612.00000	1,761	54.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			7.00000	5	61.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,354.00000	2,504	61.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			3.00000	1	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,099.00000	3,251	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	0	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,847.00000	4,000	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,510.00000	1,357	46.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			7.00000	7	46.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			17.00000	14	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,514.00000	1,663	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			8.00000	5	60.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,255.00000	2,405	60.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			3.00000	2	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,000.00000	3,151	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			1.00000	0	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,747.00000	3,900	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			8.00000	6	59.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,155.00000	2,305	59.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			4.00000	2	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,900.00000	3,052	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			1.00000	0	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,648.00000	3,800	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			33.00000	24	49.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,180.00000	1,323	49.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			5.00000	3	63.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,651.00000	2,803	63.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	13.85	Call			1.00000	1	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,398.00000	3,550	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,353.00000	3,201	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,503.00000	3,351	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Call			161.00000	114	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			408.00000	514	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			44.00000	30	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,041.00000	1,180	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			13.00000	10	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			1,760.00000	1,909	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			6.00000	4	62.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			2,502.00000	2,653	62.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,653.00000	3,501	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,903.00000	2,751	61.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	0	61.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			3,453.00000	3,301	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			2,703.00000	2,551	61.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	0	61.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			5.00000	4	62.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			2,552.00000	2,703	62.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Call			3,253.00000	3,101	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.20	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,504.00000	2,351	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			0.00000	1	60.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,019.00000	867	36.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			16.00000	17	36.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			387.00000	286	36.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			134.00000	185	36.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Call			106.00000	73	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.95	Put			603.00000	723	43.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Call			28.00000	20	50.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.70	Put			1,274.00000	1,419	50.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Call			10.00000	7	58.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.45	Put			2,007.00000	2,156	58.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Call			4.00000	3	64.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.20	Put			2,751.00000	2,902	64.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,153.00000	3,001	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Call			90.00000	62	44.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.05	Put			686.00000	811	44.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.80	Call			23.00000	17	51.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.80	Put			1,370.00000	1,516	51.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Call			9.00000	6	59.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.55	Put			2,106.00000	2,256	59.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Call			4.00000	2	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.30	Put			2,851.00000	3,002	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Call			2,953.00000	2,801	61.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.50	Put			0.00000	0	61.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Call			3.00000	2	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.50	Put			3,050.00000	3,201	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Call			2,853.00000	2,701	61.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.60	Put			0.00000	0	61.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Call			14.00000	11	54.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.10	Put			1,661.00000	1,811	54.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Call			6.00000	4	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.85	Put			2,403.00000	2,554	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Call			2.00000	1	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.60	Put			3,149.00000	3,301	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Call			3,053.00000	2,901	61.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.40	Put			0.00000	0	61.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Call			826.00000	682	34.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.65	Put			23.00000	31	34.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Call			76.00000	52	45.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.15	Put			773.00000	901	45.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Call			19.00000	15	52.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.90	Put			1,466.00000	1,614	52.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Call			8.00000	5	59.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.65	Put			2,205.00000	2,355	59.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Call			3.00000	2	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.40	Put			2,950.00000	3,101	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Call			2,803.00000	2,651	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.65	Put			0.00000	0	61.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Call			48.00000	33	47.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.40	Put			995.00000	1,133	47.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Call			14.00000	10	55.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.15	Put			1,710.00000	1,860	55.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Call			6.00000	4	62.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.90	Put			2,453.00000	2,603	62.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Call			2.00000	1	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.65	Put			3,199.00000	3,351	65.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Call			3,553.00000	3,401	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.90	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Call			3,153.00000	3,001	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.30	Put			0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Call			0.00000	2,851	61.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.45	Put			0.00000	0	61.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future			10.53210	10.68880		30.46	22,896,785.40	2,174	34,369.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		679.00000	618	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		690.00000	786	31.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		759.00000	690	30.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		570.00000	658	30.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		873.00000	791	29.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		434.00000	509	29.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		933.00000	835	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		394.00000	453	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		994.00000	893	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		356.00000	411	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		625.00000	570	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		786.00000	888	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		592.00000	541	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		853.00000	959	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		698.00000	635	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		659.00000	753	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		718.00000	653	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		629.00000	720	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		779.00000	709	30.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		540.00000	627	30.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		822.00000	751	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		483.00000	569	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		660.00000	601	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put		721.00000	819	31.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		718.00000	653	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		629.00000	720	30.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		845.00000	771	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		456.00000	539	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		903.00000	813	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		414.00000	481	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		994.00000	893	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		356.00000	411	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		903.00000	813	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		414.00000	481	28.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		845.00000	771	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		456.00000	539	29.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		547.00000	487	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		958.00000	1,055	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call		442.00000	391	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put		1,153.00000	1,259	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		426.00000	377	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		1,187.00000	1,295	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		382.00000	336	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,293.00000	1,404	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.00	Call			577.00000	522	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			888.00000	990	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,800.00000	2,648	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			12.00000	16	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,194.00000	1,082	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			256.00000	300	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,534.00000	1,406	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			145.00000	174	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,377.00000	1,257	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			189.00000	225	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,230.00000	1,116	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			241.00000	284	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,455.00000	1,330	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			166.00000	198	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,303.00000	1,185	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			214.00000	253	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,615.00000	1,485	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			126.00000	153	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,002.00000	1,860	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			63.00000	78	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,957.00000	1,817	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			68.00000	85	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,137.00000	1,993	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			48.00000	61	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,137.00000	1,993	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			48.00000	61	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,183.00000	2,038	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			44.00000	56	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,322.00000	2,175	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			33.00000	43	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,276.00000	2,129	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			37.00000	47	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,229.00000	2,083	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			40.00000	51	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,416.00000	2,268	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			28.00000	35	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,183.00000	2,038	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			44.00000	56	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,655.00000	2,504	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			16.00000	22	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,559.00000	2,409	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			20.00000	26	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,464.00000	2,314	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			25.00000	32	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,369.00000	2,221	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Put			30.00000	39	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,092.00000	1,949	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			53.00000	66	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,913.00000	1,774	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			74.00000	92	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,369.00000	2,221	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			30.00000	39	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,276.00000	2,129	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			37.00000	47	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,913.00000	1,774	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			74.00000	92	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,826.00000	1,689	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			87.00000	107	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,703.00000	2,551	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			15.00000	19	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,607.00000	2,456	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			18.00000	24	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,511.00000	2,361	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			22.00000	29	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,046.00000	1,904	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			58.00000	72	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,607.00000	2,456	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			18.00000	24	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,511.00000	2,361	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			22.00000	29	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,046.00000	1,904	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			58.00000	72	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,957.00000	1,817	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			68.00000	85	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,869.00000	1,731	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			80.00000	99	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,655.00000	2,504	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			16.00000	22	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,559.00000	2,409	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			20.00000	26	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,092.00000	1,949	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			53.00000	66	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,416.00000	2,268	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			28.00000	35	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,783.00000	1,647	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			94.00000	115	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,698.00000	1,565	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			109.00000	133	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,615.00000	1,485	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			126.00000	153	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,698.00000	1,565	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			109.00000	133	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,455.00000	1,330	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			166.00000	198	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,303.00000	1,185	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			214.00000	253	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,230.00000	1,116	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			241.00000	284	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,869.00000	1,731	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			80.00000	99	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,534.00000	1,406	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			145.00000	174	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,160.00000	1,049	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			271.00000	317	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,092.00000	985	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			303.00000	353	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,026.00000	923	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			337.00000	391	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,160.00000	1,049	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			271.00000	317	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,092.00000	985	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			303.00000	353	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			963.00000	864	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			374.00000	432	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,494.00000	1,368	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			155.00000	186	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,416.00000	1,293	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			177.00000	211	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,340.00000	1,221	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			201.00000	238	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,266.00000	1,150	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			227.00000	268	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,125.00000	1,017	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			287.00000	335	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,059.00000	954	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			320.00000	372	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			933.00000	835	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			394.00000	453	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			738.00000	671	30.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			599.00000	689	30.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			698.00000	635	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			659.00000	753	30.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			562.00000	504	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			923.00000	1,022	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			528.00000	470	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.15	Put			989.00000	1,088	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			738.00000	671	30.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			599.00000	689	30.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			800.00000	730	29.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			511.00000	598	29.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			642.00000	586	31.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			753.00000	853	31.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			608.00000	555	31.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			819.00000	923	31.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			642.00000	586	31.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			753.00000	853	31.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			510.00000	453	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,021.00000	1,121	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			475.00000	421	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,086.00000	1,189	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			475.00000	421	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,086.00000	1,189	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			411.00000	363	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,222.00000	1,331	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			354.00000	311	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,365.00000	1,479	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			328.00000	288	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,439.00000	1,556	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			304.00000	266	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,515.00000	1,634	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			281.00000	245	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,592.00000	1,713	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			562.00000	504	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			923.00000	1,022	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			528.00000	470	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			989.00000	1,088	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			492.00000	437	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,054.00000	1,155	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			458.00000	406	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,120.00000	1,224	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			396.00000	349	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,257.00000	1,367	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			367.00000	324	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,329.00000	1,441	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			341.00000	299	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,402.00000	1,517	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			316.00000	277	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,477.00000	1,595	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			328.00000	288	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,439.00000	1,556	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.10	Call			963.00000	864	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			374.00000	432	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			800.00000	730	29.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			511.00000	598	29.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			608.00000	555	31.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			819.00000	923	31.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			547.00000	487	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			958.00000	1,055	32.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			0.00000	751	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	569	29.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			0.00000	570	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	888	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.71950		10.88100		29.03	0.00	0	2,554.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			886.00000	835	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			905.00000	1,016	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			964.00000	905	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			783.00000	886	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,069.00000	1,003	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			638.00000	734	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,152.00000	1,063	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			571.00000	643	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,181.00000	1,090	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			550.00000	621	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			834.00000	787	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,003.00000	1,118	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			801.00000	753	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,070.00000	1,183	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			905.00000	852	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			874.00000	983	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			924.00000	869	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			843.00000	950	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,022.00000	963	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			691.00000	794	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			869.00000	819	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			938.00000	1,049	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,042.00000	984	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			661.00000	764	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,096.00000	1,024	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			615.00000	704	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,096.00000	1,024	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			615.00000	704	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,022.00000	963	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			691.00000	794	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			736.00000	679	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,205.00000	1,309	30.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.65	Call			629.00000	579	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,398.00000	1,509	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			612.00000	563	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,431.00000	1,544	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			565.00000	519	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,534.00000	1,649	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			786.00000	734	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,105.00000	1,214	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			905.00000	852	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			874.00000	983	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			983.00000	924	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			752.00000	855	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,364.00000	1,264	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			433.00000	494	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,671.00000	1,556	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			290.00000	337	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,530.00000	1,422	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			349.00000	402	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,396.00000	1,294	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			415.00000	475	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,600.00000	1,488	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			319.00000	369	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,462.00000	1,357	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			381.00000	437	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,744.00000	1,627	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			263.00000	307	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,094.00000	1,965	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			163.00000	195	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,094.00000	1,965	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			163.00000	195	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,218.00000	2,085	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			137.00000	165	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,260.00000	2,125	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			129.00000	156	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,303.00000	2,167	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			122.00000	147	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,388.00000	2,250	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			107.00000	131	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,345.00000	2,208	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			114.00000	139	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,519.00000	2,378	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	108	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,345.00000	2,208	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			114.00000	139	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,177.00000	2,044	27.63	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 12/06/2009 Currency Future	8.85	Put			146.00000	175	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,698.00000	2,553	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			67.00000	83	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,608.00000	2,465	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			77.00000	95	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,432.00000	2,292	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	123	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,014.00000	1,886	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			183.00000	217	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,935.00000	1,810	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			204.00000	241	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,653.00000	2,509	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			72.00000	89	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,564.00000	2,421	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			83.00000	102	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,475.00000	2,335	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			94.00000	116	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,135.00000	2,004	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			154.00000	185	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,054.00000	1,925	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			173.00000	206	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,974.00000	1,848	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			193.00000	229	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,881.00000	2,733	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			50.00000	63	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,789.00000	2,642	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			58.00000	73	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,432.00000	2,292	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			101.00000	123	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,519.00000	2,378	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			88.00000	108	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,743.00000	2,597	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			62.00000	78	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,564.00000	2,421	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			83.00000	102	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,135.00000	2,004	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			154.00000	185	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,388.00000	2,250	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			107.00000	131	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,303.00000	2,167	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			122.00000	147	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,218.00000	2,085	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			137.00000	165	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,974.00000	1,848	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			193.00000	229	27.63	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 12/06/2009 Currency Future	9.20	Call			1,896.00000	1,772	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			215.00000	253	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,819.00000	1,699	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			238.00000	279	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,896.00000	1,772	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			215.00000	253	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,530.00000	1,422	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			349.00000	402	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,600.00000	1,488	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			319.00000	369	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,333.00000	1,233	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			452.00000	514	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,271.00000	1,175	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			490.00000	555	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,210.00000	1,118	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			529.00000	598	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,819.00000	1,699	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			238.00000	279	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,462.00000	1,357	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			381.00000	437	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,271.00000	1,175	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			490.00000	555	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,744.00000	1,627	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			263.00000	307	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,396.00000	1,294	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			415.00000	475	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,635.00000	1,522	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			304.00000	352	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,565.00000	1,455	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			334.00000	385	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,496.00000	1,389	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			365.00000	419	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,429.00000	1,325	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			398.00000	456	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,301.00000	1,204	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			470.00000	534	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,240.00000	1,146	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			509.00000	576	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,124.00000	1,043	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			593.00000	674	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			944.00000	887	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			813.00000	918	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			801.00000	753	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,070.00000	1,183	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			770.00000	715	30.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,139.00000	1,245	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,152.00000	1,063	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			571.00000	643	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,003.00000	943	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			722.00000	824	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			924.00000	869	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			843.00000	950	29.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			851.00000	803	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			970.00000	1,083	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			817.00000	772	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,036.00000	1,153	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,003.00000	943	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			722.00000	824	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			886.00000	835	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			905.00000	1,016	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			817.00000	772	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,036.00000	1,153	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			755.00000	697	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,174.00000	1,277	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			717.00000	661	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,236.00000	1,342	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			681.00000	627	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,300.00000	1,408	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			646.00000	594	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,365.00000	1,475	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			699.00000	644	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,268.00000	1,374	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			663.00000	611	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,332.00000	1,441	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			596.00000	548	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,465.00000	1,579	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			535.00000	491	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,604.00000	1,722	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			506.00000	464	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,675.00000	1,795	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			479.00000	439	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,748.00000	1,870	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			452.00000	415	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,821.00000	1,945	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			580.00000	533	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,499.00000	1,614	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			550.00000	505	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,569.00000	1,685	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			520.00000	478	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,639.00000	1,758	30.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.10	Call			492.00000	452	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,711.00000	1,832	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			663.00000	611	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,332.00000	1,441	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			506.00000	464	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,675.00000	1,795	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,240.00000	1,146	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			509.00000	576	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,124.00000	1,043	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			593.00000	674	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			983.00000	924	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			752.00000	855	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,301.00000	1,204	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			470.00000	534	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,210.00000	1,118	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			529.00000	598	27.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			755.00000	697	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,174.00000	1,277	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			717.00000	661	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,236.00000	1,342	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			834.00000	787	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,003.00000	1,118	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			736.00000	679	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,205.00000	1,309	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			11.11320		11.31160		28.05	0.00	0	4,000.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	1,196	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			0.00000	1,383	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,340.00000	1,229	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,229.00000	1,316	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,455.00000	1,336	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,044.00000	1,123	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,496.00000	1,374	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			985.00000	1,061	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1,009.00000	925	30.55	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			1,997.00000	2,111	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,917.00000	1,765	24.75	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			506.00000	552	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,204.00000	1,103	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,492.00000	1,590	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,599.00000	1,476	26.83	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			837.00000	912	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,236.00000	1,133	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,425.00000	1,520	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			857.00000	786	31.95	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,545.00000	2,672	31.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,859.00000	1,715	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			548.00000	602	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,663.00000	1,537	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			751.00000	824	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1,086.00000	995	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,775.00000	1,882	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			985.00000	902	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,073.00000	2,189	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			896.00000	822	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,385.00000	2,509	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			820.00000	752	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,708.00000	2,839	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,708.00000	1,579	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			696.00000	766	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,539.00000	1,413	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			927.00000	1,000	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,377.00000	1,264	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,165.00000	1,251	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1,114.00000	1,021	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,702.00000	1,808	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			917.00000	841	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,306.00000	2,428	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			838.00000	768	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,626.00000	2,755	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,956.00000	2,769	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			145.00000	156	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,467.00000	2,288	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			256.00000	274	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			2,039.00000	1,882	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			427.00000	469	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1,059.00000	971	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,848.00000	1,958	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			802.00000	736	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,790.00000	2,923	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			3,042.00000	2,854	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			130.00000	140	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,546.00000	2,365	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			234.00000	251	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			2,102.00000	1,943	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			390.00000	430	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,754.00000	1,622	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			643.00000	709	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,496.00000	1,374	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			985.00000	1,061	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,270.00000	1,164	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,358.00000	1,451	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		939.00000	861	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		2,227.00000	2,347	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		2,706.00000	2,523	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		195.00000	209	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		2,240.00000	2,071	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		329.00000	358	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,579.00000	1,455	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		867.00000	941	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		1,143.00000	1,047	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		1,631.00000	1,734	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		752.00000	683	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		3,041.00000	3,170	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		0.00000	2,443	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		0.00000	230	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		0.00000	2,006	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		0.00000	393	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		0.00000	1,668	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		0.00000	655	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		0.00000	881	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		0.00000	2,268	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	768	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		0.00000	2,755	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	661	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		0.00000	3,248	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		0.00000	2,604	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	190	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		0.00000	2,138	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		0.00000	325	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		0.00000	1,497	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		0.00000	884	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		0.00000	1,075	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		0.00000	1,662	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	925	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		0.00000	2,111	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		0.00000	804	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		0.00000	2,590	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	705	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		0.00000	3,092	32.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.20120	15.68940		36.12	3,800,300.00	250	3,364.00
£ / R On 12/12/2008 Currency Future	15.70	Call		363.00000	181	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		374.00000	680	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		540.00000	287	37.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		200.00000	436	37.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.25	Call			604.00000	324	36.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			165.00000	373	36.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			750.00000	413	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			110.00000	262	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			482.00000	254	38.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			243.00000	503	38.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			306.00000	142	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			466.00000	791	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			324.00000	154	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			434.00000	753	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			456.00000	239	38.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			266.00000	538	38.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			828.00000	466	34.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			89.00000	214	34.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			384.00000	196	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			345.00000	645	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			289.00000	130	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			499.00000	829	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			243.00000	100	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			604.00000	949	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			230.00000	91	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			641.00000	990	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			324.00000	154	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			434.00000	753	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			384.00000	196	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			345.00000	645	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			214.00000	83	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			675.00000	1,032	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			124.00000	42	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			935.00000	1,340	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			135.00000	46	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			895.00000	1,295	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			62.00000	17	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,272.00000	1,716	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			42.00000	11	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,453.00000	1,910	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			13.00000	3	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,974.00000	2,451	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			3.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,564.00000	3,049	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,713.00000	3,199	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			4.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,465.00000	2,949	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			12.00000	2	39.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.70	Put			2,022.00000	2,501	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			12.00000	2	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,022.00000	2,501	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			5.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,415.00000	2,899	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			96.00000	30	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,057.00000	1,479	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			273.00000	119	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			533.00000	868	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			199.00000	76	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			709.00000	1,074	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			230.00000	91	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			641.00000	990	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			639.00000	345	36.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			150.00000	343	36.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			712.00000	389	35.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			122.00000	288	35.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			675.00000	366	35.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			136.00000	315	35.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			510.00000	270	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			221.00000	469	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			869.00000	494	34.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			79.00000	193	34.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			952.00000	556	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			63.00000	155	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			788.00000	439	34.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			99.00000	237	34.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			995.00000	591	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			55.00000	139	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,127.00000	701	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			38.00000	100	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,358.00000	905	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			18.00000	54	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,264.00000	821	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			25.00000	70	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,172.00000	740	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			33.00000	89	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,082.00000	663	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			43.00000	112	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			910.00000	524	33.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			71.00000	173	33.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,038.00000	626	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			49.00000	125	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			712.00000	389	35.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			122.00000	288	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.30	Call			570.00000	305	36.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			181.00000	404	36.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			431.00000	225	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			291.00000	574	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,311.00000	863	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			21.00000	62	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,218.00000	780	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			29.00000	79	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,127.00000	701	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			38.00000	100	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			407.00000	212	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			317.00000	611	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			952.00000	556	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			63.00000	155	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			570.00000	305	36.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			181.00000	404	36.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,172.00000	740	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			33.00000	89	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,082.00000	663	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			43.00000	112	33.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			750.00000	413	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			110.00000	262	35.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			675.00000	366	35.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			136.00000	315	35.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			869.00000	494	34.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			79.00000	193	34.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			510.00000	270	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			221.00000	469	37.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			258.00000	109	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			568.00000	908	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			407.00000	212	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			317.00000	611	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			289.00000	130	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			499.00000	829	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			171.00000	62	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			781.00000	1,161	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			289.00000	130	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			499.00000	829	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			199.00000	76	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			709.00000	1,074	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			146.00000	51	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			857.00000	1,250	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			146.00000	51	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			857.00000	1,250	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			105.00000	34	39.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.60	Put			1,016.00000	1,433	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			431.00000	225	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			291.00000	574	38.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			343.00000	167	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			403.00000	716	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			306.00000	142	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			466.00000	791	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			243.00000	100	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			604.00000	949	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			184.00000	69	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			745.00000	1,118	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			158.00000	57	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			819.00000	1,205	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			114.00000	37	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			975.00000	1,386	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			81.00000	24	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,141.00000	1,573	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			67.00000	19	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,228.00000	1,668	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			56.00000	15	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,317.00000	1,764	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			46.00000	12	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,407.00000	1,861	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			9.00000	2	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,120.00000	2,600	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,218.00000	2,700	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			6.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,316.00000	2,800	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			4.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,514.00000	2,999	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,613.00000	3,099	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,812.00000	3,299	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			34.00000	8	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,545.00000	2,007	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			28.00000	6	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,639.00000	2,105	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			23.00000	5	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,733.00000	2,204	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			18.00000	4	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,829.00000	2,303	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			15.00000	3	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,925.00000	2,402	39.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.40	Call			23.00000	5	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,733.00000	2,204	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			15.00000	3	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,925.00000	2,402	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			7.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,218.00000	2,700	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			5.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,415.00000	2,899	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			10.00000	2	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,071.00000	2,551	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			8.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,169.00000	2,650	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			7.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,267.00000	2,750	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,366.00000	2,850	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,663.00000	3,149	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,762.00000	3,249	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,862.00000	3,349	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			4.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,514.00000	2,999	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			3.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,613.00000	3,099	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,713.00000	3,199	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,912.00000	3,399	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,012.00000	3,499	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,111.00000	3,599	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			8.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,169.00000	2,650	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			5.00000	1	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,366.00000	2,850	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			2.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,663.00000	3,149	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,862.00000	3,349	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1.00000	0	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,962.00000	3,449	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			31.00000	7	39.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.25	Put			1,592.00000	2,056	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			25.00000	6	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,686.00000	2,155	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			20.00000	4	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,781.00000	2,253	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			16.00000	3	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,877.00000	2,352	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			88.00000	27	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,099.00000	1,526	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			74.00000	22	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,185.00000	1,620	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			62.00000	17	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,272.00000	1,716	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			51.00000	14	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,362.00000	1,812	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			88.00000	27	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,099.00000	1,526	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			74.00000	22	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,185.00000	1,620	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			42.00000	11	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,453.00000	1,910	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			34.00000	8	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,545.00000	2,007	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			28.00000	6	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,639.00000	2,105	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			114.00000	37	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			975.00000	1,386	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			105.00000	34	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,016.00000	1,433	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			343.00000	167	39.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			403.00000	716	39.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.55370		16.06070		29.45	7,901,279.60	508	8,011.00
£ / R On 16/03/2009 Currency Future	16.05	Call			972.00000	795	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			962.00000	1,291	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,111.00000	917	29.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			750.00000	1,063	29.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,159.00000	953	29.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			698.00000	999	29.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,273.00000	1,030	29.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			612.00000	876	29.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,071.00000	883	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			810.00000	1,129	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			918.00000	737	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,057.00000	1,384	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			936.00000	756	30.60	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 16/03/2009 Currency Future	16.15	Put			1,025.00000	1,352	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,031.00000	850	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			870.00000	1,196	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,332.00000	1,071	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			572.00000	818	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			972.00000	795	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			962.00000	1,291	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			884.00000	701	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,123.00000	1,447	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			851.00000	666	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,190.00000	1,513	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			851.00000	666	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,190.00000	1,513	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,011.00000	834	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			900.00000	1,231	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			815.00000	633	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,254.00000	1,579	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			684.00000	526	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,473.00000	1,822	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			719.00000	555	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,409.00000	1,751	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			569.00000	434	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,709.00000	2,080	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			484.00000	366	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,923.00000	2,313	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			355.00000	265	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,344.00000	2,762	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			248.00000	183	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,837.00000	3,280	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			226.00000	167	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,966.00000	3,413	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			272.00000	201	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,711.00000	3,148	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			376.00000	282	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,265.00000	2,678	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			280.00000	208	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,669.00000	3,104	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			649.00000	498	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,539.00000	1,894	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			954.00000	775	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			993.00000	1,321	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			776.00000	601	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,315.00000	1,647	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			991.00000	814	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			931.00000	1,261	30.60	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 16/03/2009 Currency Future	15.50	Call			1,215.00000	990	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			654.00000	937	29.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,273.00000	1,030	29.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			612.00000	876	29.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,394.00000	1,112	28.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			533.00000	759	28.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,302.00000	1,051	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			592.00000	847	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,244.00000	1,010	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			633.00000	906	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,159.00000	953	29.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			698.00000	999	29.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,425.00000	1,133	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			514.00000	729	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,489.00000	1,188	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			478.00000	684	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,521.00000	1,216	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			461.00000	662	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,797.00000	1,457	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			336.00000	503	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,726.00000	1,394	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			365.00000	540	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,656.00000	1,333	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			395.00000	579	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,588.00000	1,274	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			427.00000	620	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,457.00000	1,160	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			496.00000	707	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,656.00000	1,333	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			395.00000	579	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,588.00000	1,274	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			427.00000	620	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,332.00000	1,071	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			572.00000	818	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,761.00000	1,425	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			351.00000	521	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,691.00000	1,363	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			380.00000	559	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,622.00000	1,303	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			411.00000	599	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,554.00000	1,245	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			444.00000	641	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,363.00000	1,092	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			552.00000	789	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,071.00000	883	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			810.00000	1,129	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,031.00000	850	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			870.00000	1,196	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,489.00000	1,188	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			478.00000	684	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,425.00000	1,133	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			514.00000	729	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,302.00000	1,051	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			592.00000	847	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,187.00000	971	29.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			676.00000	968	29.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,132.00000	935	29.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			721.00000	1,031	29.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,090.00000	900	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			779.00000	1,096	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,051.00000	866	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			841.00000	1,162	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,132.00000	935	29.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			721.00000	1,031	29.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			918.00000	737	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,057.00000	1,384	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			884.00000	701	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,123.00000	1,447	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			738.00000	570	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,377.00000	1,716	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			991.00000	814	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			931.00000	1,261	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			954.00000	775	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			993.00000	1,321	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			776.00000	601	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,315.00000	1,647	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			701.00000	540	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,441.00000	1,786	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			900.00000	719	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,090.00000	1,415	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			867.00000	683	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,156.00000	1,480	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			835.00000	649	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,225.00000	1,546	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			795.00000	616	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,284.00000	1,613	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			757.00000	585	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,346.00000	1,681	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,031.00000	850	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			870.00000	1,196	30.46	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 16/03/2009 Currency Future	17.05	Call			616.00000	472	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,606.00000	1,968	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			585.00000	446	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,674.00000	2,043	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			554.00000	422	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,744.00000	2,118	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			525.00000	399	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,814.00000	2,195	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			335.00000	250	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,424.00000	2,846	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			315.00000	235	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,505.00000	2,931	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			297.00000	221	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,587.00000	3,017	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			264.00000	195	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,753.00000	3,192	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			248.00000	183	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,837.00000	3,280	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			233.00000	172	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,923.00000	3,368	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			219.00000	162	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,009.00000	3,458	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			471.00000	356	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,960.00000	2,352	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			445.00000	336	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,035.00000	2,432	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			421.00000	317	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,110.00000	2,513	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			398.00000	299	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,187.00000	2,595	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			445.00000	336	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,035.00000	2,432	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			398.00000	299	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,187.00000	2,595	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			335.00000	250	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,424.00000	2,846	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			297.00000	221	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,587.00000	3,017	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			345.00000	257	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,384.00000	2,804	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			325.00000	242	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,464.00000	2,889	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			306.00000	228	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,546.00000	2,974	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			289.00000	214	30.60	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 16/03/2009 Currency Future	18.40	Put			2,628.00000	3,061	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			256.00000	189	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,795.00000	3,236	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			241.00000	178	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,880.00000	3,324	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			213.00000	156	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,052.00000	3,503	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			280.00000	208	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,669.00000	3,104	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			219.00000	162	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,009.00000	3,458	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			206.00000	151	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,095.00000	3,548	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			194.00000	142	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,183.00000	3,638	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			182.00000	133	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,271.00000	3,729	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			170.00000	125	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,360.00000	3,821	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			264.00000	195	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,753.00000	3,192	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			206.00000	151	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,095.00000	3,548	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			194.00000	142	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,183.00000	3,638	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			458.00000	346	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,997.00000	2,392	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			433.00000	326	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,072.00000	2,473	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			409.00000	308	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,149.00000	2,554	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			387.00000	290	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,226.00000	2,636	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			365.00000	273	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,304.00000	2,720	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			600.00000	459	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,640.00000	2,005	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			540.00000	410	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,779.00000	2,157	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			511.00000	388	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,850.00000	2,234	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			701.00000	540	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,441.00000	1,786	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			666.00000	512	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,506.00000	1,858	30.60	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 16/03/2009 Currency Future	17.00	Call			633.00000	485	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,572.00000	1,931	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			600.00000	459	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,640.00000	2,005	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			458.00000	346	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,997.00000	2,392	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			867.00000	683	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,156.00000	1,480	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			684.00000	526	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,473.00000	1,822	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			666.00000	512	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,506.00000	1,858	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,090.00000	900	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			779.00000	1,096	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,051.00000	866	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			841.00000	1,162	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			795.00000	616	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,284.00000	1,613	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,457.00000	1,160	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			496.00000	707	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			0.00000	866	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			0.00000	1,162	30.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	756	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			0.00000	1,352	30.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			0.00000	971	29.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			0.00000	968	29.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.84910		16.37010		27.11	0.00	0	65.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,280.00000	1,063	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,260.00000	1,564	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,415.00000	1,185	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,045.00000	1,336	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,459.00000	1,220	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			989.00000	1,271	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,567.00000	1,294	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			897.00000	1,145	26.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,377.00000	1,151	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,107.00000	1,402	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,227.00000	1,004	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,357.00000	1,655	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,985.00000	1,640	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			615.00000	791	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,337.00000	1,119	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,167.00000	1,470	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,622.00000	1,333	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			852.00000	1,084	26.59	0.00	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	16.40	Call			1,262.00000	1,043	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,292.00000	1,594	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,193.00000	967	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,423.00000	1,718	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,160.00000	930	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,490.00000	1,781	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,144.00000	912	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,524.00000	1,813	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,244.00000	1,024	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,324.00000	1,624	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,318.00000	1,103	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,198.00000	1,504	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,124.00000	895	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,554.00000	1,846	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			987.00000	779	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,767.00000	2,080	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,025.00000	811	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,705.00000	2,012	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			864.00000	676	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			1,994.00000	2,327	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			769.00000	597	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,199.00000	2,548	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			605.00000	462	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,634.00000	3,013	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			471.00000	355	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,101.00000	3,505	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			441.00000	331	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,221.00000	3,632	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			512.00000	388	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,942.00000	3,339	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			617.00000	472	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,597.00000	2,973	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			643.00000	493	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,523.00000	2,894	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			523.00000	396	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,903.00000	3,297	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			951.00000	749	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,831.00000	2,150	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,299.00000	1,083	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,229.00000	1,534	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,539.00000	1,275	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			919.00000	1,176	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,709.00000	1,394	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			789.00000	995	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,594.00000	1,313	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Put			874.00000	1,114	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,512.00000	1,256	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			942.00000	1,207	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,768.00000	1,446	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			748.00000	947	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,828.00000	1,500	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			708.00000	901	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,622.00000	1,333	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			852.00000	1,084	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,859.00000	1,527	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			689.00000	878	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,117.00000	1,758	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			547.00000	709	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,050.00000	1,698	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			580.00000	749	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,921.00000	1,583	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			651.00000	834	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,798.00000	1,473	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			728.00000	924	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,738.00000	1,420	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			768.00000	971	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,680.00000	1,374	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			809.00000	1,024	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,117.00000	1,758	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			547.00000	709	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,050.00000	1,698	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			580.00000	749	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,798.00000	1,473	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			728.00000	924	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,738.00000	1,420	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			768.00000	971	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,953.00000	1,611	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			633.00000	812	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,890.00000	1,555	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			670.00000	856	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,651.00000	1,354	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			831.00000	1,054	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,486.00000	1,238	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			965.00000	1,239	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,512.00000	1,256	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			942.00000	1,207	27.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,459.00000	1,220	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			989.00000	1,271	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,083.00000	1,728	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			563.00000	729	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.95	Call			2,018.00000	1,669	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			597.00000	770	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,953.00000	1,611	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			633.00000	812	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,890.00000	1,555	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			670.00000	856	26.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,651.00000	1,354	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			831.00000	1,054	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,594.00000	1,313	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			874.00000	1,114	26.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,337.00000	1,119	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,167.00000	1,470	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,459.00000	1,220	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			989.00000	1,271	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,377.00000	1,151	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,107.00000	1,402	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,433.00000	1,202	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,013.00000	1,303	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,397.00000	1,168	27.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,077.00000	1,369	27.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,262.00000	1,043	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,292.00000	1,594	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,415.00000	1,185	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,045.00000	1,336	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,299.00000	1,083	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,229.00000	1,534	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,193.00000	967	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,423.00000	1,718	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,124.00000	895	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,554.00000	1,846	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,160.00000	930	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,490.00000	1,781	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,083.00000	860	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,613.00000	1,911	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,044.00000	827	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,674.00000	1,978	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,083.00000	860	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,613.00000	1,911	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,006.00000	795	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,736.00000	2,046	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,210.00000	985	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,390.00000	1,686	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,176.00000	948	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,456.00000	1,749	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,103.00000	877	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Put			1,583.00000	1,878	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,064.00000	844	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,643.00000	1,945	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,357.00000	1,135	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,137.00000	1,436	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,280.00000	1,063	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,260.00000	1,564	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,103.00000	877	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,583.00000	1,878	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			916.00000	719	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,895.00000	2,220	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			881.00000	690	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,961.00000	2,291	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			848.00000	663	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,028.00000	2,363	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			816.00000	636	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,096.00000	2,437	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			592.00000	452	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,672.00000	3,053	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			568.00000	433	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,748.00000	3,134	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			545.00000	414	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,825.00000	3,215	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			501.00000	379	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,981.00000	3,380	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			481.00000	363	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,061.00000	3,464	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			461.00000	347	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,141.00000	3,548	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			754.00000	585	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,234.00000	2,586	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			725.00000	561	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,305.00000	2,662	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			697.00000	537	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,376.00000	2,738	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			669.00000	515	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,449.00000	2,816	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			725.00000	561	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,305.00000	2,662	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			669.00000	515	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,449.00000	2,816	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			592.00000	452	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,672.00000	3,053	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			545.00000	414	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,825.00000	3,215	27.99	0.00	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	18.50	Call			580.00000	443	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,710.00000	3,093	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			557.00000	424	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,787.00000	3,175	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			534.00000	405	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,864.00000	3,256	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			491.00000	371	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,021.00000	3,422	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			451.00000	339	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,181.00000	3,590	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			432.00000	324	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,262.00000	3,675	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			501.00000	379	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,981.00000	3,380	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			461.00000	347	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,141.00000	3,548	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			423.00000	317	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,303.00000	3,718	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			405.00000	303	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,385.00000	3,803	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			388.00000	289	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,468.00000	3,890	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			371.00000	276	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,551.00000	3,977	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			491.00000	371	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,021.00000	3,422	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			414.00000	310	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,344.00000	3,760	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			396.00000	296	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,426.00000	3,847	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			898.00000	704	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,928.00000	2,255	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			832.00000	649	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,062.00000	2,400	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			800.00000	623	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,130.00000	2,474	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			739.00000	573	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,269.00000	2,624	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			711.00000	549	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,341.00000	2,700	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			683.00000	526	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,413.00000	2,777	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			656.00000	504	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,486.00000	2,855	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,006.00000	795	27.99	0.00	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	17.10	Put		1,736.00000	2,046	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		969.00000	764	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		1,799.00000	2,115	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		933.00000	734	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		1,863.00000	2,185	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		898.00000	704	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		1,928.00000	2,255	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		739.00000	573	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		2,269.00000	2,624	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		1,176.00000	948	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,456.00000	1,749	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		987.00000	779	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,767.00000	2,080	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,025.00000	811	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,705.00000	2,012	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		916.00000	719	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		1,895.00000	2,220	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		848.00000	663	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,028.00000	2,363	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		1,357.00000	1,135	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,137.00000	1,436	27.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	1,024	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		0.00000	1,624	27.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.00880	13.30350		30.58	390,264.00	30	34,079.00
€ / R On 12/12/2008 Currency Future	13.30	Call		269.00000	153	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put		266.00000	445	33.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call		481.00000	280	30.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put		127.00000	221	30.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call		631.00000	399	30.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		77.00000	141	30.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call		592.00000	367	30.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		88.00000	158	30.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		553.00000	336	30.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		100.00000	178	30.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call		351.00000	197	31.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put		198.00000	338	31.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call		250.00000	141	33.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put		296.00000	482	33.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call		295.00000	167	32.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put		242.00000	408	32.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		413.00000	233	31.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		160.00000	274	31.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call		517.00000	307	30.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put		113.00000	198	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.20	Call			323.00000	181	32.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			219.00000	373	32.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			382.00000	215	31.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			178.00000	306	31.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			413.00000	233	31.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			160.00000	274	31.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			446.00000	254	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			143.00000	245	30.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			712.00000	468	30.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			59.00000	110	30.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			671.00000	433	30.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			67.00000	124	30.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			198.00000	110	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			395.00000	601	35.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			126.00000	68	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			622.00000	859	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			70.00000	39	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			966.00000	1,230	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			41.00000	26	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,288.00000	1,567	45.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,812.00000	1,518	41.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			9.00000	9	41.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			75.00000	42	41.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			922.00000	1,183	41.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			157.00000	86	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			504.00000	727	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			81.00000	44	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			878.00000	1,136	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			936.00000	663	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			32.00000	54	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			754.00000	505	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			51.00000	96	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,079.00000	792	31.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			26.00000	34	31.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,468.00000	1,174	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			15.00000	16	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,419.00000	1,126	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			16.00000	17	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,517.00000	1,223	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			14.00000	14	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,419.00000	1,126	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			16.00000	17	35.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,224.00000	933	32.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			21.00000	24	32.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,273.00000	981	33.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.05	Put		19.00000	22	33.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call		1,176.00000	885	32.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put		22.00000	26	32.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call		1,616.00000	1,321	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put		12.00000	12	38.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call		1,567.00000	1,272	38.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put		13.00000	13	38.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call		1,665.00000	1,370	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put		11.00000	11	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call		1,763.00000	1,469	40.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put		10.00000	10	40.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		2,010.00000	1,716	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		6.00000	7	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		1,911.00000	1,617	43.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		8.00000	8	43.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call		1,714.00000	1,419	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put		10.00000	11	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call		1,322.00000	1,029	34.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put		18.00000	20	34.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call		1,960.00000	1,666	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put		7.00000	7	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call		1,862.00000	1,567	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put		8.00000	9	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		1,468.00000	1,174	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		15.00000	16	36.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call		1,370.00000	1,077	35.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put		17.00000	18	35.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call		1,127.00000	837	31.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put		24.00000	28	31.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		1,031.00000	748	31.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		28.00000	40	31.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		983.00000	705	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		30.00000	46	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		888.00000	622	31.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		35.00000	63	31.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		2,010.00000	1,716	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		6.00000	7	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		1,911.00000	1,617	43.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		8.00000	8	43.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		1,517.00000	1,223	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		14.00000	14	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		983.00000	705	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		30.00000	46	31.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		797.00000	543	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		44.00000	84	31.08	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 12/12/2008 Currency Future	12.30	Call			1,031.00000	748	31.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			28.00000	40	31.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			841.00000	582	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			38.00000	73	31.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,714.00000	1,419	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			10.00000	11	40.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,224.00000	933	32.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			21.00000	24	32.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			936.00000	663	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			32.00000	54	31.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			754.00000	505	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			51.00000	96	31.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			797.00000	543	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			44.00000	84	31.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			592.00000	367	30.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			88.00000	158	30.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			231.00000	130	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			328.00000	521	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			146.00000	79	37.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			542.00000	771	37.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			108.00000	59	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			705.00000	950	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			93.00000	51	40.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			790.00000	1,042	40.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			60.00000	34	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,056.00000	1,326	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			51.00000	30	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,148.00000	1,422	44.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			44.00000	27	45.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,241.00000	1,518	45.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			214.00000	119	34.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			360.00000	561	34.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			184.00000	101	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			430.00000	642	35.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			135.00000	73	37.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			582.00000	814	37.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			117.00000	63	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			663.00000	904	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			101.00000	55	39.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			747.00000	996	39.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			87.00000	48	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			833.00000	1,089	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			170.00000	93	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			466.00000	684	36.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			126.00000	68	37.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Put			622.00000	859	37.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			81.00000	44	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			878.00000	1,136	41.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			64.00000	37	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,011.00000	1,278	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			55.00000	32	43.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,102.00000	1,374	43.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			48.00000	29	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,194.00000	1,470	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,960.00000	1,666	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			7.00000	7	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			16.00000	10	52.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,063.00000	2,351	52.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			8.00000	4	58.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,854.00000	3,145	58.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			2.00000	1	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,649.00000	3,942	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	0	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,447.00000	4,741	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			17.00000	11	52.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,014.00000	2,302	52.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			8.00000	4	58.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,804.00000	3,096	58.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			3.00000	1	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,599.00000	3,892	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			1.00000	0	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,397.00000	4,691	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,307.00000	2,013	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			4.00000	4	48.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			231.00000	130	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			328.00000	521	34.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			23.00000	15	49.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			1,719.00000	2,006	49.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			11.00000	6	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,508.00000	2,797	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			4.00000	2	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,301.00000	3,593	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			1.00000	0	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,097.00000	4,392	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,704.00000	2,411	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			1.00000	2	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			38.00000	24	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,335.00000	1,615	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			16.00000	10	53.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,112.00000	2,401	53.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.20	Call			7.00000	4	58.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			2,904.00000	3,195	58.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			2.00000	1	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,699.00000	3,992	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,004.00000	2,709	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,208.00000	1,914	46.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			5.00000	5	46.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			60.00000	34	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,056.00000	1,326	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			21.00000	13	50.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			1,817.00000	2,104	50.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			10.00000	5	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,606.00000	2,897	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			4.00000	1	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,400.00000	3,693	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,454.00000	3,159	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	0	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,654.00000	2,361	52.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			1.00000	2	52.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			117.00000	63	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			663.00000	904	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			36.00000	23	46.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,382.00000	1,664	46.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			15.00000	9	53.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,162.00000	2,450	53.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			7.00000	4	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			2,953.00000	3,245	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,704.00000	3,409	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	0	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,904.00000	2,610	51.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	1	51.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			2,109.00000	1,815	45.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			5.00000	6	45.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			19.00000	12	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			1,915.00000	2,203	51.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			9.00000	5	57.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			2,705.00000	2,996	57.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,804.00000	3,509	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	0	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,004.00000	2,709	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	0	50.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			10.00000	5	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,606.00000	2,897	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,754.00000	3,459	45.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.55	Put			0.00000	0	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,954.00000	2,659	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			0.00000	1	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			2,159.00000	1,864	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			5.00000	5	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			20.00000	13	51.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			1,866.00000	2,154	51.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			9.00000	5	57.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			2,656.00000	2,946	57.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,854.00000	3,559	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	0	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			3,054.00000	2,759	49.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	0	49.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			2,258.00000	1,963	47.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			4.00000	4	47.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			22.00000	14	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			1,768.00000	2,055	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			10.00000	6	56.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			2,557.00000	2,847	56.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Call			3,504.00000	3,209	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.80	Put			0.00000	0	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,704.00000	2,411	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			1.00000	2	52.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			38.00000	24	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,335.00000	1,615	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Call			3,404.00000	3,109	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.90	Put			0.00000	0	46.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Call			2,605.00000	2,311	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.70	Put			1.00000	3	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Call			33.00000	21	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.70	Put			1,430.00000	1,713	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Call			14.00000	9	54.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.50	Put			2,211.00000	2,500	54.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Call			7.00000	3	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.30	Put			3,003.00000	3,294	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Call			3,304.00000	3,009	47.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.00	Put			0.00000	0	47.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Call			2,506.00000	2,212	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.80	Put			2.00000	3	50.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Call			29.00000	19	48.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.80	Put			1,526.00000	1,810	48.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Call			13.00000	8	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.60	Put			2,310.00000	2,599	54.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Call			6.00000	3	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.40	Put			3,102.00000	3,394	58.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	9.70	Call		3,604.00000	3,309	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.70	Put		0.00000	0	45.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Call		2,804.00000	2,510	52.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.50	Put		0.00000	1	52.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Call		3,254.00000	2,959	47.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.05	Put		0.00000	0	47.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Call		2,456.00000	2,162	49.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.85	Put		3.00000	3	49.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Call		27.00000	18	48.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.85	Put		1,574.00000	1,859	48.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Call		13.00000	7	55.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.65	Put		2,359.00000	2,648	55.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Call		6.00000	2	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.45	Put		3,152.00000	3,444	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Call		3,154.00000	2,859	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.15	Put		0.00000	0	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Call		2,357.00000	2,063	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.95	Put		4.00000	4	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Call		24.00000	16	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.95	Put		1,671.00000	1,957	49.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Call		12.00000	6	55.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.75	Put		2,458.00000	2,748	55.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Call		5.00000	2	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.55	Put		3,251.00000	3,543	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Call		0.00000	2,909	48.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.10	Put		0.00000	0	48.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Call		0.00000	2,112	49.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.90	Put		0.00000	4	49.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Call		0.00000	17	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.90	Put		0.00000	1,908	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Call		0.00000	7	55.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.70	Put		0.00000	2,698	55.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Call		0.00000	2	58.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.50	Put		0.00000	3,493	58.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.29180	13.59560		26.99	0.00	0	4,768.00
€ / R On 16/03/2009 Currency Future	13.60	Call		766.00000	656	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		771.00000	964	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		909.00000	774	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		564.00000	733	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		1,004.00000	854	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		459.00000	612	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		979.00000	833	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		484.00000	642	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		824.00000	703	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		679.00000	862	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Call			766.00000	656	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			771.00000	964	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			748.00000	641	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			803.00000	999	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			785.00000	671	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			739.00000	929	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			844.00000	720	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			649.00000	829	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			932.00000	793	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			536.00000	702	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			804.00000	687	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			709.00000	895	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			865.00000	738	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			620.00000	796	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			887.00000	756	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			591.00000	764	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,082.00000	920	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			387.00000	529	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,056.00000	898	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			410.00000	556	25.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			697.00000	598	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			902.00000	1,106	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			595.00000	513	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,149.00000	1,371	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			500.00000	434	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,455.00000	1,692	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			434.00000	379	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,739.00000	1,987	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			522.00000	452	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,376.00000	1,610	31.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			622.00000	535	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,076.00000	1,294	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			636.00000	547	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,040.00000	1,255	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			533.00000	462	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,338.00000	1,570	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,559.00000	1,326	23.61	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			163.00000	234	23.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,202.00000	1,018	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			307.00000	426	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,110.00000	944	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			364.00000	502	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,338.00000	1,126	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			242.00000	335	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,637.00000	1,398	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.10	Put			141.00000	206	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,637.00000	1,398	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			141.00000	206	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,677.00000	1,435	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			131.00000	193	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,598.00000	1,362	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			152.00000	220	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,446.00000	1,224	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			200.00000	282	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,483.00000	1,257	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			187.00000	265	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,373.00000	1,158	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			228.00000	316	23.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,804.00000	1,548	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			108.00000	156	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,521.00000	1,291	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			175.00000	250	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,717.00000	1,472	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			122.00000	180	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,161.00000	1,882	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			65.00000	90	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,070.00000	1,794	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			74.00000	102	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,980.00000	1,707	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			85.00000	115	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,891.00000	1,627	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			96.00000	135	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,483.00000	1,257	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			187.00000	265	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,115.00000	1,837	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			70.00000	96	23.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,025.00000	1,750	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			79.00000	108	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,936.00000	1,667	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			90.00000	125	23.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,847.00000	1,587	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			102.00000	145	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,760.00000	1,510	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			115.00000	168	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,677.00000	1,435	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			131.00000	193	23.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,891.00000	1,627	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			96.00000	135	23.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,409.00000	1,191	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			214.00000	299	23.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.15	Call			1,598.00000	1,362	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			152.00000	220	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,303.00000	1,098	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			257.00000	356	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,235.00000	1,044	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			290.00000	402	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,303.00000	1,098	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			257.00000	356	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,235.00000	1,044	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			290.00000	402	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,170.00000	992	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			324.00000	451	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,269.00000	1,071	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			273.00000	379	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,025.00000	1,750	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			79.00000	108	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,847.00000	1,587	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			102.00000	145	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,446.00000	1,224	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			200.00000	282	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,269.00000	1,071	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			273.00000	379	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,138.00000	968	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			343.00000	476	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			681.00000	585	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			936.00000	1,143	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			608.00000	524	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,112.00000	1,332	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,030.00000	876	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			434.00000	584	25.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,138.00000	968	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			343.00000	476	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			731.00000	626	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			835.00000	1,034	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			557.00000	481	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,261.00000	1,489	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			785.00000	671	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			739.00000	929	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			595.00000	513	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,149.00000	1,371	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,207.00000	1,926	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			61.00000	84	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			418.00000	364	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,822.00000	2,072	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			331.00000	288	35.01	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 16/03/2009 Currency Future	15.60	Put			2,335.00000	2,596	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			265.00000	231	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,869.00000	3,139	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			215.00000	175	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,419.00000	3,683	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,110.00000	944	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			364.00000	502	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			480.00000	417	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,534.00000	1,776	31.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			380.00000	329	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,034.00000	2,287	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			301.00000	262	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,556.00000	2,820	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			242.00000	211	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,096.00000	3,370	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			319.00000	278	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,423.00000	2,686	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			238.00000	208	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,142.00000	3,416	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			161.00000	131	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,866.00000	4,139	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			101.00000	80	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,605.00000	4,889	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,299.00000	2,015	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			54.00000	74	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			714.00000	612	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			868.00000	1,070	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			365.00000	317	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,119.00000	2,375	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			270.00000	235	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,824.00000	3,093	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			197.00000	160	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,552.00000	3,819	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			124.00000	100	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,278.00000	4,558	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,684.00000	2,384	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			38.00000	42	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			426.00000	371	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,780.00000	2,030	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			313.00000	272	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,467.00000	2,730	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			234.00000	202	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,188.00000	3,460	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			157.00000	127	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,911.00000	4,185	37.51	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	10.60	Call			3,028.00000	2,725	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	33	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,253.00000	1,971	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			57.00000	79	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			490.00000	426	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,494.00000	1,734	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			358.00000	311	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,162.00000	2,419	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			192.00000	156	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,596.00000	3,864	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,465.00000	3,168	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			19.00000	27	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,708.00000	3,410	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			12.00000	18	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,929.00000	2,627	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			34.00000	35	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			666.00000	572	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			970.00000	1,180	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			470.00000	409	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,575.00000	1,817	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			344.00000	299	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,248.00000	2,507	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			255.00000	223	36.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,960.00000	3,231	36.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,806.00000	3,507	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			10.00000	15	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,028.00000	2,725	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			32.00000	33	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			490.00000	426	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,494.00000	1,734	31.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,757.00000	3,459	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			11.00000	17	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,979.00000	2,676	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			33.00000	34	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			681.00000	585	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			936.00000	1,143	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			351.00000	305	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,205.00000	2,463	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			260.00000	227	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,914.00000	3,185	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,904.00000	3,605	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			8.00000	13	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,126.00000	2,824	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			31.00000	32	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,346.00000	2,061	23.45	0.00	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	11.30	Put			50.00000	69	23.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			511.00000	443	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,415.00000	1,651	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			372.00000	323	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,076.00000	2,331	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			275.00000	239	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,779.00000	3,047	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,513.00000	3,218	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	26	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,733.00000	2,431	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			37.00000	39	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			608.00000	524	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,112.00000	1,332	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,416.00000	3,119	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			21.00000	27	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,635.00000	2,337	23.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			39.00000	45	23.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			582.00000	502	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,186.00000	1,410	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			307.00000	267	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,511.00000	2,775	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			230.00000	196	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,234.00000	3,504	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,320.00000	3,021	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	29	27.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,537.00000	2,244	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			41.00000	52	23.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			557.00000	481	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,261.00000	1,489	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			402.00000	349	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,907.00000	2,158	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			296.00000	257	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,600.00000	2,866	35.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			222.00000	185	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,326.00000	3,594	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,610.00000	3,314	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			15.00000	22	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,831.00000	2,529	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			36.00000	37	24.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,409.00000	1,191	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			214.00000	299	23.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			452.00000	394	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,656.00000	1,902	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			246.00000	215	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,051.00000	3,323	37.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.35	Call			3,272.00000	2,971	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			27.00000	29	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,488.00000	2,198	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			43.00000	56	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			545.00000	471	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,299.00000	1,529	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			395.00000	343	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,949.00000	2,201	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			291.00000	253	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,645.00000	2,911	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			218.00000	180	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,373.00000	3,638	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,175.00000	2,873	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			30.00000	31	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,392.00000	2,106	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			47.00000	64	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			280.00000	243	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,734.00000	3,002	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			209.00000	170	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,463.00000	3,728	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,225.00000	2,922	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			29.00000	30	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,439.00000	2,152	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			44.00000	60	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			387.00000	336	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,992.00000	2,244	33.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			285.00000	248	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,690.00000	2,956	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,513.00000	3,218	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	26	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.52840		13.83990		25.93	0.00	0	1,000.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,024.00000	906	26.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,034.00000	1,228	26.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,156.00000	1,024	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			816.00000	996	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,256.00000	1,101	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			716.00000	873	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,256.00000	1,101	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			716.00000	873	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,228.00000	1,081	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			738.00000	903	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,080.00000	954	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			940.00000	1,126	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			988.00000	871	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,099.00000	1,292	26.99	0.00	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	13.65	Call			1,100.00000	971	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			910.00000	1,093	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,201.00000	1,062	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			761.00000	933	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,042.00000	922	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,002.00000	1,193	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,118.00000	988	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			878.00000	1,060	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,201.00000	1,062	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			761.00000	933	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,137.00000	1,006	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			847.00000	1,028	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,341.00000	1,159	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			651.00000	781	24.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,284.00000	1,121	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			694.00000	842	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,118.00000	988	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			878.00000	1,060	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			939.00000	812	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,199.00000	1,384	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			796.00000	672	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,456.00000	1,643	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			659.00000	551	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,719.00000	1,923	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			570.00000	473	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,930.00000	2,145	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			725.00000	609	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,585.00000	1,781	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			872.00000	739	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,333.00000	1,511	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			907.00000	775	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,267.00000	1,447	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			742.00000	624	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,552.00000	1,746	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,491.00000	1,289	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			551.00000	661	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,370.00000	1,179	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			630.00000	750	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,586.00000	1,377	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			496.00000	598	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,892.00000	1,662	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			352.00000	433	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,857.00000	1,629	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			367.00000	450	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,928.00000	1,696	24.74	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 12/06/2009 Currency Future	12.25	Put			338.00000	417	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,857.00000	1,629	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			367.00000	450	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,718.00000	1,499	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			428.00000	521	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,752.00000	1,531	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			412.00000	503	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,651.00000	1,437	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			461.00000	559	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,076.00000	1,835	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			286.00000	356	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,786.00000	1,563	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			396.00000	485	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,965.00000	1,730	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			325.00000	401	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,039.00000	1,799	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			299.00000	371	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,001.00000	1,764	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			312.00000	386	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,349.00000	2,093	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			209.00000	265	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,269.00000	2,017	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			229.00000	289	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,191.00000	1,943	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			251.00000	315	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,114.00000	1,870	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			274.00000	342	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,821.00000	1,596	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			381.00000	467	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,309.00000	2,055	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			219.00000	277	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,230.00000	1,980	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			240.00000	302	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,152.00000	1,907	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			262.00000	328	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,718.00000	1,499	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			428.00000	521	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,039.00000	1,799	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			299.00000	371	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,684.00000	1,468	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			444.00000	540	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,618.00000	1,407	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			478.00000	578	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,076.00000	1,835	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			286.00000	356	24.74	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 12/06/2009 Currency Future	12.15	Call			2,001.00000	1,764	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			312.00000	386	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,522.00000	1,318	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			532.00000	640	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,389.00000	2,132	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			199.00000	253	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,230.00000	1,980	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			240.00000	302	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,651.00000	1,437	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			461.00000	559	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,460.00000	1,261	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			570.00000	683	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,399.00000	1,206	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			610.00000	727	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,522.00000	1,318	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			532.00000	640	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,684.00000	1,468	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			444.00000	540	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,554.00000	1,347	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			514.00000	619	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,892.00000	1,662	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			352.00000	433	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,821.00000	1,596	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			381.00000	467	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,554.00000	1,347	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			514.00000	619	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,491.00000	1,289	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			551.00000	661	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,429.00000	1,233	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			590.00000	705	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,399.00000	1,206	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			610.00000	727	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,175.00000	1,043	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			785.00000	964	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,137.00000	1,006	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			847.00000	1,028	26.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,061.00000	938	26.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			971.00000	1,159	26.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,312.00000	1,141	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			672.00000	812	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,006.00000	891	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,066.00000	1,262	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			892.00000	757	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,302.00000	1,479	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			853.00000	722	26.99	0.00	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	14.35	Put			1,363.00000	1,544	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			815.00000	688	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,425.00000	1,610	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			778.00000	656	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,488.00000	1,677	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			708.00000	594	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,618.00000	1,816	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			675.00000	565	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,685.00000	1,887	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			644.00000	538	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,754.00000	1,959	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			613.00000	511	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,823.00000	2,033	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			971.00000	851	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,132.00000	1,323	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			834.00000	705	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,394.00000	1,577	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			760.00000	640	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,520.00000	1,711	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			872.00000	739	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,333.00000	1,511	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			834.00000	705	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,394.00000	1,577	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			760.00000	640	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,520.00000	1,711	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			692.00000	580	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,652.00000	1,851	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			628.00000	524	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,788.00000	1,996	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			598.00000	498	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,859.00000	2,070	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			542.00000	450	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,002.00000	2,221	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			516.00000	427	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,076.00000	2,298	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			491.00000	405	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,151.00000	2,377	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			466.00000	384	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,226.00000	2,456	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			692.00000	580	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,652.00000	1,851	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			659.00000	551	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,719.00000	1,923	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			542.00000	450	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,002.00000	2,221	26.99	0.00	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	14.10	Call			939.00000	812	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,199.00000	1,384	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,042.00000	922	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,002.00000	1,193	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			955.00000	831	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,165.00000	1,353	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,370.00000	1,179	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			630.00000	750	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,006.00000	891	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,066.00000	1,262	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			955.00000	831	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,165.00000	1,353	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			923.00000	794	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,233.00000	1,415	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,100.00000	971	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			910.00000	1,093	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			923.00000	794	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,233.00000	1,415	26.99	0.00	0	0.00
ALBI On 05/02/2009 Index Future			291.08600		290.66900		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			299.35500		298.91600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			305.64400		305.41100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			122.29900		122.21500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.81600		125.72800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.23200		129.13700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			292.85300		292.53800		0.00	0.00	0	513.00
GOVI On 07/05/2009 jGovi			301.27550		300.94600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.45450		309.10600		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.41200		339.62700		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			349.17700		349.39200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.30600		9.44600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.69100		8.71900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.05000		8.06500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.87900		8.91900		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
J203 On 15/09/2017 jSwap			8.63500		8.65600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.70700		8.72300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.59800		8.61200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.05800		12.07500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.70100		10.85500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.95200		9.17900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.92500		8.14700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.32800		7.47400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.21000		8.38900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.84600		8.02000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.73400		7.88600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.29900		8.36400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.15900		8.21300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.12500		8.16200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.27100		8.29000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.16900		8.18300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.12500		8.12900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.85900		11.85800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			12.00100		11.99600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			12.06100		12.07300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.84900		11.88800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.64700		11.74200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.37000		11.53100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.28500		11.43900		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			280.85600		280.31300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			288.93300		288.37000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			296.77700		296.18900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.67900		7.70600		3.00	0.00	0	4,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,393.00000	3,433	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			4.00000	3	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			7.01100		7.04700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,225.00000	3,258	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
R153 On 07/05/2009 Bond Future	9.25	Put			436.00000	423	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.38100		6.43200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,248.00000	4,286	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			842.00000	826	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,433.00000	4,471	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			776.00000	761	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.00500		8.04100		11.95	19,717,248.20	148	15,166.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,338.00000	3,443	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,111.00000	2,004	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			5,221.00000	5,362	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,122.00000	1,050	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			11,074.00000	11,270	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			160.00000	143	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			7,434.00000	7,604	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			548.00000	505	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			8,619.00000	8,800	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			371.00000	339	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.85100		7.89000		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,882.00000	8,039	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,693.00000	1,625	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.75300		7.79500		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,964.00000	8,182	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			165.00000	149	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.00400		8.04100		0.00	0.00	0	2,830.00
R186 On 05/02/2009 Bond Future	9.25	Call			12,277.00000	12,684	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.91000		7.94800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,847.00000	11,266	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			4.00000	3	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.85100		7.89100		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,405.00000	11,843	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			18.00000	14	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.83200		11.84600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			851.00000	845	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			907.00000	900	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.69800		11.70800		0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			55.00000	55	0.51	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			265.00000	262	0.51	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.00300		8.03800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			5,506.00000	5,669	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
R201 On 05/02/2009 Bond Future	9.25	Put			4.00000	3	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.81300		7.85100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,218.00000	6,385	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			47.00000	41	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.68500		7.72600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,614.00000	6,785	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			111.00000	100	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.07100		8.10800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			6,708.00000	6,935	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.93400		7.97200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			6,050.00000	6,274	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			42.00000	35	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.84300		7.88300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,828.00000	8,061	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			51.00000	44	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.08200		8.11800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			7,185.00000	7,425	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.95800		7.99700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,396.00000	6,649	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			32.00000	25	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.88000		7.92100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,263.00000	8,527	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			29.00000	24	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.99300		8.02700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			4,701.00000	4,834	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			7.00000	5	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.78100		7.81800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,531.00000	4,659	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			129.00000	116	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.63300		7.67400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,743.00000	5,881	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			146.00000	133	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.10900		8.13500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			7,247.00000	7,425	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.99900		8.02700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,369.00000	6,557	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			21.00000	18	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
R207 On 06/08/2009 Bond Future			7.93000	7.95900		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,258.00000	8,452	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		19.00000	16	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.11800	8.14300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		4,170.00000	4,344	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		9.00000	7	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.01400	8.03900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,904.00000	5,073	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		56.00000	48	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.96700	7.99300		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,302.00000	8,483	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		15.00000	13	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.66700	7.70400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		11,308.00000	11,672	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			7.58900	7.62700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		12,051.00000	12,430	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			7.53700	7.57700		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		10,557.00000	10,958	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1.00000	1	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			289.08200	288.76400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			297.39600	297.06400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			305.46900	305.11900		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.61500	6.71840		31.76	0.00	0	5,363.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		157.00000	102	33.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		138.00000	187	33.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		208.00000	139	31.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		89.00000	124	31.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		239.00000	163	30.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		71.00000	98	30.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		273.00000	189	30.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		55.00000	74	30.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		350.00000	256	29.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		31.00000	41	29.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		239.00000	163	30.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		71.00000	98	30.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		136.00000	88	34.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		168.00000	223	34.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		181.00000	119	32.76	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	6.65	Put		112.00000	154	32.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		103.00000	65	36.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		235.00000	300	36.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		90.00000	56	37.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		271.00000	341	37.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		118.00000	76	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		200.00000	261	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		181.00000	119	32.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		112.00000	154	32.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call		10.00000	3	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put		791.00000	888	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call		6.00000	2	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put		888.00000	987	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call		19.00000	8	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put		651.00000	743	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		36.00000	17	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		517.00000	602	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		60.00000	33	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		392.00000	468	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		78.00000	48	38.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		310.00000	383	38.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		393.00000	294	28.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		25.00000	29	28.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		483.00000	382	29.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		14.00000	17	29.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		576.00000	474	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		7.00000	9	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		310.00000	221	29.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		42.00000	56	29.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		529.00000	428	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		10.00000	13	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		310.00000	221	29.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		42.00000	56	29.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		118.00000	76	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		200.00000	261	35.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		438.00000	336	28.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		20.00000	21	28.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		90.00000	56	37.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		271.00000	341	37.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		69.00000	41	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		350.00000	426	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		60.00000	33	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		392.00000	468	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		43.00000	21	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		475.00000	556	39.33	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	7.25	Call			29.00000	13	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			561.00000	648	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			78.00000	48	38.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			310.00000	383	38.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			43.00000	21	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			475.00000	556	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			350.00000	256	29.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			31.00000	41	29.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			52.00000	26	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			434.00000	511	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			623.00000	521	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			5.00000	6	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			721.00000	618	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			2.00000	3	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			438.00000	336	28.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			20.00000	21	28.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			919.00000	815	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			0.00000	0	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			819.00000	716	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			1.00000	1	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			969.00000	865	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			0.00000	0	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			869.00000	766	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			1.00000	1	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			770.00000	667	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			1.00000	2	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			672.00000	569	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			3.00000	4	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			576.00000	474	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			7.00000	9	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			672.00000	569	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			3.00000	4	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			770.00000	667	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			1.00000	2	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			12.00000	4	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			744.00000	839	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			8.00000	3	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			839.00000	938	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			12.00000	4	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			744.00000	839	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			8.00000	3	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			839.00000	938	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			5.00000	1	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			936.00000	1,036	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			3.00000	1	39.33	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	7.75	Put			1,034.00000	1,136	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			36.00000	17	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			517.00000	602	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			24.00000	10	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			605.00000	695	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			15.00000	6	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			697.00000	791	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			4.00000	1	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			985.00000	1,086	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			2.00000	1	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,084.00000	1,186	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			1.00000	0	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,183.00000	1,285	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			1.00000	0	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,282.00000	1,385	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			15.00000	6	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			697.00000	791	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			4.00000	1	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			985.00000	1,086	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			1.00000	0	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,183.00000	1,285	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			24.00000	10	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			605.00000	695	39.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			529.00000	428	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			10.00000	13	31.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			157.00000	102	33.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			138.00000	187	33.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.72870		6.83840		26.60	0.00	0	2,436.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			381.00000	341	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			392.00000	462	27.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			438.00000	393	26.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			300.00000	364	26.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			459.00000	412	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			271.00000	333	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			483.00000	432	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			244.00000	303	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			535.00000	475	24.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			196.00000	246	24.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			438.00000	393	26.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			300.00000	364	26.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			418.00000	374	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			330.00000	396	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			363.00000	326	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			425.00000	497	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			399.00000	357	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.80	Put			361.00000	428	27.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			399.00000	357	27.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			361.00000	428	27.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			347.00000	311	28.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			458.00000	533	28.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			331.00000	298	28.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			493.00000	569	28.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			347.00000	311	28.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			458.00000	533	28.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			363.00000	326	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			425.00000	497	28.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			317.00000	285	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			528.00000	606	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			159.00000	132	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			971.00000	1,053	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			130.00000	107	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,091.00000	1,178	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			194.00000	163	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			856.00000	934	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			250.00000	212	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			712.00000	783	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			290.00000	257	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			602.00000	678	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			303.00000	273	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			565.00000	645	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			563.00000	500	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			175.00000	221	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			631.00000	554	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			143.00000	175	23.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			703.00000	618	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			115.00000	140	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			507.00000	453	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			219.00000	274	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			667.00000	584	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			128.00000	155	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			507.00000	453	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			219.00000	274	25.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			597.00000	526	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			158.00000	197	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			563.00000	500	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			175.00000	221	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			317.00000	285	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			528.00000	606	29.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			741.00000	654	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			103.00000	125	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Call			597.00000	526	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			158.00000	197	24.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			290.00000	257	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			602.00000	678	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			278.00000	241	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			639.00000	712	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			250.00000	212	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			712.00000	783	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			221.00000	186	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			782.00000	857	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			266.00000	226	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			678.00000	748	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			235.00000	199	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			747.00000	820	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			459.00000	412	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			271.00000	333	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			819.00000	728	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			81.00000	100	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			741.00000	654	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			103.00000	125	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			986.00000	889	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			48.00000	60	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			901.00000	807	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			63.00000	78	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			943.00000	847	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			55.00000	69	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			860.00000	767	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			71.00000	88	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			780.00000	691	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			91.00000	112	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			780.00000	691	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			91.00000	112	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			278.00000	241	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			639.00000	712	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			221.00000	186	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			782.00000	857	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			207.00000	174	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			819.00000	895	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			182.00000	152	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			893.00000	973	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			170.00000	142	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			932.00000	1,013	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			149.00000	123	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,010.00000	1,094	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			113.00000	92	29.64	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	7.90	Put			1,174.00000	1,263	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			113.00000	92	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,174.00000	1,263	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			98.00000	79	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,259.00000	1,351	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			84.00000	68	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,346.00000	1,439	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			73.00000	58	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,434.00000	1,530	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			139.00000	115	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,050.00000	1,136	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			121.00000	99	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,132.00000	1,220	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			105.00000	85	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,216.00000	1,307	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			91.00000	74	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,302.00000	1,395	29.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.82720		6.94010		25.32	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			502.00000	460	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			512.00000	583	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			557.00000	511	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			416.00000	484	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			575.00000	530	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			385.00000	452	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			595.00000	549	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			355.00000	422	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			640.00000	587	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			300.00000	360	24.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			557.00000	511	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			416.00000	484	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			539.00000	493	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			449.00000	516	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			468.00000	430	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			578.00000	653	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			502.00000	460	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			512.00000	583	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			520.00000	476	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			480.00000	549	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			452.00000	416	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			612.00000	689	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			437.00000	403	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			647.00000	726	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			468.00000	430	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			578.00000	653	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			485.00000	445	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.00	Put			544.00000	617	26.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			437.00000	403	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			647.00000	726	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			251.00000	219	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,111.00000	1,191	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			228.00000	197	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,188.00000	1,270	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			305.00000	267	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			965.00000	1,040	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			367.00000	324	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			827.00000	896	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			410.00000	373	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			720.00000	795	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			423.00000	390	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			683.00000	763	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			664.00000	608	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			274.00000	331	23.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			727.00000	654	22.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			237.00000	277	22.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			759.00000	679	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			219.00000	252	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			616.00000	568	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	390	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			759.00000	679	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			219.00000	252	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			616.00000	568	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	390	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			539.00000	493	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			449.00000	516	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			695.00000	630	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			255.00000	303	23.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			520.00000	476	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			480.00000	549	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			827.00000	743	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			187.00000	216	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			595.00000	549	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			355.00000	422	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			423.00000	390	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			683.00000	763	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			397.00000	356	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			757.00000	828	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			367.00000	324	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			827.00000	896	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			335.00000	294	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			895.00000	967	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.35	Call			385.00000	339	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			794.00000	862	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			351.00000	309	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			861.00000	931	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			898.00000	811	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			158.00000	184	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,050.00000	956	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			109.00000	129	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			972.00000	882	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			132.00000	155	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			898.00000	811	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			158.00000	184	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			827.00000	743	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			187.00000	216	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,010.00000	919	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			120.00000	142	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			935.00000	846	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	169	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			862.00000	777	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			172.00000	199	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			793.00000	711	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			203.00000	234	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			935.00000	846	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	169	22.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			320.00000	280	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			930.00000	1,003	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			291.00000	254	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,001.00000	1,077	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			397.00000	356	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			757.00000	828	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			277.00000	242	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,037.00000	1,115	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			277.00000	242	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,037.00000	1,115	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			251.00000	219	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,111.00000	1,191	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			228.00000	197	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,188.00000	1,270	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			206.00000	178	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,266.00000	1,351	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			186.00000	160	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,346.00000	1,433	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			168.00000	144	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,428.00000	1,517	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			151.00000	129	27.56	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	8.30	Put		1,511.00000	1,602	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		168.00000	144	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,428.00000	1,517	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		320.00000	280	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		930.00000	1,003	27.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		727.00000	654	22.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		237.00000	277	22.99	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>150,645,665.60</b>	<b>12,424</b>	<b>382,598.00</b>
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<b>Grand Total:</b>							<b>150,645,665.60</b>	<b>12,424</b>	<b>382,598.00</b>
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