

Daily MTM Report

Daily summary for 14/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.22500		19.22900			0.00	0	0.00
R153 On 31/08/2010 Bond			9.19000		9.23000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.99500		9.01000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.73000		8.75000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07900		12.08300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.10000		9.12000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.00000		9.01500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.99500		9.01000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.11500		9.13000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.98000		8.99500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.94700		8.96200			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.36000	8.39000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			9.10860		9.31740		26.16	436,566,089.40	47,929	265,608.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			448.00000	310	27.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			430.00000	501	27.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			371.00000	249	27.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			554.00000	640	27.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			490.00000	346	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			373.00000	437	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			408.00000	278	27.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			490.00000	569	27.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			589.00000	430	25.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			271.00000	321	25.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			562.00000	407	25.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			295.00000	349	25.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			842.00000	656	24.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			124.00000	147	24.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			674.00000	504	25.03	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			207.00000	246	25.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			956.00000	763	23.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			89.00000	104	23.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			997.00000	800	23.73	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			80.00000	92	23.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,039.00000	839	23.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			71.00000	81	23.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,124.00000	921	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			57.00000	62	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,081.00000	879	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			64.00000	71	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,256.00000	1,050	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			39.00000	42	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,347.00000	1,140	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			30.00000	31	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			916.00000	726	23.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			99.00000	117	23.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,440.00000	1,232	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	23	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,256.00000	1,050	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			39.00000	42	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,168.00000	963	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			50.00000	55	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			771.00000	591	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			154.00000	182	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,168.00000	963	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			50.00000	55	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			842.00000	656	24.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			124.00000	147	24.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			706.00000	532	24.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			188.00000	223	24.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,630.00000	1,421	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			12.00000	12	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,534.00000	1,325	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			17.00000	17	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,440.00000	1,232	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	23	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,081.00000	879	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			64.00000	71	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,487.00000	1,278	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			20.00000	20	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,393.00000	1,186	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			26.00000	27	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,302.00000	1,095	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			34.00000	36	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,212.00000	1,007	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			44.00000	48	23.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			879.00000	690	24.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			111.00000	132	24.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			806.00000	623	24.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			138.00000	164	24.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			644.00000	478	25.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			227.00000	269	25.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			771.00000	591	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			154.00000	182	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			706.00000	532	24.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			188.00000	223	24.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			738.00000	561	24.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			170.00000	202	24.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			674.00000	504	25.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			207.00000	246	25.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			616.00000	453	25.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			248.00000	295	25.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			513.00000	366	26.37	0.00	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	9.15	Put			346.00000	407	26.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			469.00000	328	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			401.00000	469	26.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			427.00000	293	27.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			460.00000	535	27.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			389.00000	263	27.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			522.00000	604	27.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			537.00000	386	26.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			320.00000	378	26.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			490.00000	346	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			373.00000	437	26.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			338.00000	224	28.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			621.00000	715	28.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			281.00000	180	29.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			763.00000	872	29.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			234.00000	141	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			916.00000	1,033	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			190.00000	106	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			1,072.00000	1,197	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			997.00000	800	23.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			80.00000	92	23.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			408.00000	278	27.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			490.00000	569	27.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			281.00000	180	29.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			763.00000	872	29.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			308.00000	201	28.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			690.00000	792	28.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			256.00000	162	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			839.00000	954	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			214.00000	122	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			996.00000	1,114	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			168.00000	91	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			1,151.00000	1,282	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			0.00000	386	26.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			0.00000	378	26.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			0.00000	201	28.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			0.00000	792	28.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			0.00000	122	29.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			0.00000	1,114	29.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.30330		9.51250		24.03	23,202,430.20	2,494	33,664.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			649.00000	503	24.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			636.00000	700	24.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			573.00000	438	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			761.00000	835	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			690.00000	539	24.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Put			578.00000	636	24.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			610.00000	469	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			697.00000	766	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			776.00000	620	23.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			464.00000	516	23.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			732.00000	578	24.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			519.00000	575	24.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,043.00000	851	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			280.00000	298	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,009.00000	819	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			297.00000	316	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,146.00000	949	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			233.00000	246	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,146.00000	949	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			233.00000	246	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,182.00000	983	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			219.00000	230	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,292.00000	1,090	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			180.00000	187	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,255.00000	1,054	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			192.00000	201	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,218.00000	1,018	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			205.00000	215	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,369.00000	1,165	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			157.00000	162	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,182.00000	983	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			219.00000	230	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,571.00000	1,362	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			108.00000	109	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,489.00000	1,282	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			126.00000	128	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,408.00000	1,203	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			146.00000	150	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,331.00000	1,127	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	174	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,111.00000	916	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			248.00000	262	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			977.00000	789	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			314.00000	336	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,331.00000	1,127	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			168.00000	174	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,255.00000	1,054	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			192.00000	201	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			977.00000	789	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			314.00000	336	22.71	0.00	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	8.95	Call			914.00000	733	22.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			351.00000	380	22.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,697.00000	1,488	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			85.00000	84	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,612.00000	1,404	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			100.00000	100	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,529.00000	1,322	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			117.00000	118	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,448.00000	1,242	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			136.00000	139	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,076.00000	883	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			264.00000	280	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,529.00000	1,322	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			117.00000	118	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,448.00000	1,242	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			136.00000	139	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,076.00000	883	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			264.00000	280	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,009.00000	819	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			297.00000	316	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			945.00000	759	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			332.00000	356	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,571.00000	1,362	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			108.00000	109	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,489.00000	1,282	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			126.00000	128	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,111.00000	916	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			248.00000	262	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,369.00000	1,165	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			157.00000	162	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			883.00000	709	23.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			371.00000	405	23.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			824.00000	662	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			412.00000	459	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			776.00000	620	23.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			464.00000	516	23.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			824.00000	662	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			412.00000	459	23.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			690.00000	539	24.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			578.00000	636	24.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			610.00000	469	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			697.00000	766	24.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			573.00000	438	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			761.00000	835	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			945.00000	759	22.71	0.00	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	8.90	Put			332.00000	356	22.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			732.00000	578	24.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			519.00000	575	24.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			539.00000	402	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			827.00000	899	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			508.00000	369	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			895.00000	966	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			471.00000	338	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			958.00000	1,035	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			539.00000	402	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			827.00000	899	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			508.00000	369	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			895.00000	966	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			436.00000	309	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			1,024.00000	1,106	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.48510		9.69740		23.48	0.00	0	2,355.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			787.00000	640	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			790.00000	855	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			713.00000	574	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			916.00000	989	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			827.00000	676	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			730.00000	791	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			749.00000	606	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			852.00000	921	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			909.00000	755	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			612.00000	669	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			869.00000	714	23.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			672.00000	729	23.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,158.00000	968	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			410.00000	433	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,158.00000	968	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			410.00000	433	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,254.00000	1,059	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			356.00000	374	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,287.00000	1,091	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			339.00000	356	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,320.00000	1,123	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			323.00000	338	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,389.00000	1,189	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	304	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,354.00000	1,156	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			307.00000	321	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,496.00000	1,293	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			249.00000	258	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,354.00000	1,156	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Put			307.00000	321	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,221.00000	1,028	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			374.00000	393	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,646.00000	1,439	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			198.00000	204	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,570.00000	1,365	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			222.00000	230	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,424.00000	1,223	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	288	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,096.00000	910	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			449.00000	475	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,037.00000	859	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			490.00000	524	22.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,608.00000	1,402	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			210.00000	216	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,533.00000	1,329	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			235.00000	243	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,460.00000	1,258	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			262.00000	273	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,189.00000	998	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			392.00000	413	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,127.00000	939	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			429.00000	454	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,067.00000	882	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			469.00000	497	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,803.00000	1,593	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			156.00000	158	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,723.00000	1,515	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			176.00000	180	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,424.00000	1,223	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	288	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,496.00000	1,293	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			249.00000	258	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,684.00000	1,477	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			187.00000	192	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,533.00000	1,329	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			235.00000	243	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,189.00000	998	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			392.00000	413	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,389.00000	1,189	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	304	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,320.00000	1,123	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			323.00000	338	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,254.00000	1,059	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			356.00000	374	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,067.00000	882	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			469.00000	497	22.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,009.00000	837	22.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			511.00000	552	22.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			953.00000	795	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			556.00000	610	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,009.00000	837	22.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			511.00000	552	22.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			787.00000	640	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			790.00000	855	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			827.00000	676	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			730.00000	791	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			679.00000	538	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			982.00000	1,053	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			647.00000	503	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,050.00000	1,118	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			610.00000	470	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,112.00000	1,185	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			953.00000	795	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			556.00000	610	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			749.00000	606	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			852.00000	921	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			647.00000	503	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,050.00000	1,118	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			574.00000	439	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,177.00000	1,254	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	755	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	669	23.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	574	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			0.00000	989	24.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.93480		16.18840		23.76	47,342,290.80	2,971	20,717.00
£ / R On 12/12/2008 Currency Future	16.20	Call			708.00000	504	24.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			720.00000	769	24.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			750.00000	540	24.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			662.00000	706	24.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			839.00000	620	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			550.00000	585	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			887.00000	663	23.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			498.00000	529	23.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			945.00000	710	23.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			456.00000	475	23.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,270.00000	1,008	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			282.00000	273	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,342.00000	1,078	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.10	Put			254.00000	243	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,453.00000	1,186	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			215.00000	202	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,306.00000	1,043	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			267.00000	258	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,235.00000	974	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			297.00000	290	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,133.00000	877	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			345.00000	342	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,491.00000	1,224	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			203.00000	189	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,569.00000	1,300	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			181.00000	166	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,416.00000	1,149	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			227.00000	215	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,609.00000	1,340	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			170.00000	155	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,730.00000	1,460	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			142.00000	125	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,941.00000	1,671	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			102.00000	86	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,855.00000	1,585	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			117.00000	100	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,771.00000	1,501	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			133.00000	117	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,689.00000	1,419	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			151.00000	135	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,530.00000	1,262	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			192.00000	177	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,379.00000	1,113	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			240.00000	228	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,649.00000	1,379	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			160.00000	144	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,342.00000	1,078	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			254.00000	243	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,201.00000	941	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			312.00000	307	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,167.00000	909	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			328.00000	324	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,101.00000	846	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			362.00000	361	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,037.00000	786	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			398.00000	401	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,898.00000	1,628	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			109.00000	93	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.50	Call			1,813.00000	1,543	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			125.00000	108	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,730.00000	1,460	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			142.00000	125	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,068.00000	816	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			380.00000	381	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,005.00000	760	22.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			417.00000	425	22.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			975.00000	734	22.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			436.00000	450	22.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,569.00000	1,300	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			181.00000	166	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,201.00000	941	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			312.00000	307	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,771.00000	1,501	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			133.00000	117	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,689.00000	1,419	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			151.00000	135	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,379.00000	1,113	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			240.00000	228	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,306.00000	1,043	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			267.00000	258	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,491.00000	1,224	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			203.00000	189	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,133.00000	877	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			345.00000	342	22.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			887.00000	663	23.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			498.00000	529	23.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			793.00000	579	23.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			605.00000	644	23.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			750.00000	540	24.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			662.00000	706	24.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,005.00000	760	22.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			417.00000	425	22.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			839.00000	620	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			550.00000	585	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			668.00000	470	24.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			780.00000	835	24.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			839.00000	620	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			550.00000	585	23.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			708.00000	504	24.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			720.00000	769	24.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			631.00000	435	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			842.00000	901	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			595.00000	400	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 12/12/2008 Currency Future	16.50	Put			907.00000	965	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			0.00000	435	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			0.00000	901	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	366	24.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			0.00000	1,032	24.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.21950		16.47980		22.12	0.00	0	17,016.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,025.00000	819	22.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,045.00000	1,100	22.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,066.00000	856	22.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			986.00000	1,037	22.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,191.00000	976	21.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			811.00000	856	21.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			987.00000	784	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,107.00000	1,165	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,240.00000	1,017	21.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			760.00000	798	21.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,534.00000	1,280	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			554.00000	561	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,598.00000	1,341	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			518.00000	522	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,730.00000	1,469	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			450.00000	449	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,630.00000	1,373	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			500.00000	503	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,598.00000	1,341	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			518.00000	522	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,566.00000	1,310	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			536.00000	541	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,472.00000	1,221	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			592.00000	601	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,764.00000	1,502	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			434.00000	432	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,833.00000	1,569	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			403.00000	400	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,868.00000	1,603	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			388.00000	384	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,163.00000	1,893	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			283.00000	273	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,087.00000	1,818	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			307.00000	299	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,013.00000	1,745	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			333.00000	325	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,940.00000	1,673	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			360.00000	354	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,798.00000	1,535	21.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.10	Put			418.00000	416	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,663.00000	1,404	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			483.00000	485	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,013.00000	1,745	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			333.00000	325	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,940.00000	1,673	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			360.00000	354	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,663.00000	1,404	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			483.00000	485	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,412.00000	1,163	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			632.00000	644	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,353.00000	1,108	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			673.00000	688	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,125.00000	1,855	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			295.00000	286	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,050.00000	1,781	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			320.00000	312	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,976.00000	1,709	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			346.00000	339	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,904.00000	1,638	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			374.00000	369	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,696.00000	1,436	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			466.00000	467	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,353.00000	1,108	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			673.00000	688	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,296.00000	1,061	21.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			716.00000	742	21.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,833.00000	1,569	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			403.00000	400	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,764.00000	1,502	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			434.00000	432	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,630.00000	1,373	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			500.00000	503	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,503.00000	1,250	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			573.00000	581	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,442.00000	1,192	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			612.00000	622	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,382.00000	1,135	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			652.00000	666	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,324.00000	1,084	21.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			694.00000	715	21.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,442.00000	1,192	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			612.00000	622	21.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,149.00000	935	22.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			869.00000	915	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Call		1,107.00000	895	22.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		927.00000	975	22.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		1,066.00000	856	22.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		986.00000	1,037	22.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		1,296.00000	1,061	21.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		716.00000	742	21.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1,149.00000	935	22.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		869.00000	915	22.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		950.00000	744	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		1,170.00000	1,225	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		1,240.00000	1,017	21.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		760.00000	798	21.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		1,191.00000	976	21.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		811.00000	856	21.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		1,107.00000	895	22.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		927.00000	975	22.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		987.00000	784	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		1,107.00000	1,165	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		914.00000	706	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,235.00000	1,286	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		0.00000	996	21.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		0.00000	827	21.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	955	22.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		0.00000	886	22.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		0.00000	915	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		0.00000	945	22.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	875	22.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		0.00000	1,006	22.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call		0.00000	838	22.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put		0.00000	1,068	22.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		0.00000	802	22.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		0.00000	1,132	22.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call		0.00000	764	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put		0.00000	1,195	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		0.00000	725	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		0.00000	1,255	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	687	22.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		0.00000	1,318	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.47130	16.74170		21.67	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	1,050	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		0.00000	1,329	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,281.00000	1,069	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,239.00000	1,297	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,403.00000	1,186	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,061.00000	1,115	21.61	0.00	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	16.80	Call			1,242.00000	1,033	22.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,300.00000	1,361	22.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,449.00000	1,226	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,007.00000	1,055	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,755.00000	1,495	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			764.00000	773	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,846.00000	1,582	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			704.00000	711	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,940.00000	1,672	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			648.00000	651	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,815.00000	1,553	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			724.00000	731	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,785.00000	1,523	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			744.00000	752	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,726.00000	1,466	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			784.00000	795	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,004.00000	1,734	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			612.00000	613	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,069.00000	1,798	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			577.00000	577	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,846.00000	1,582	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			704.00000	711	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,102.00000	1,830	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			561.00000	559	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,379.00000	2,102	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			437.00000	430	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,308.00000	2,032	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			466.00000	460	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,238.00000	1,963	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			496.00000	492	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,170.00000	1,896	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			528.00000	525	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,036.00000	1,766	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			595.00000	595	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,972.00000	1,703	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			630.00000	632	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,908.00000	1,642	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			666.00000	671	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,379.00000	2,102	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			437.00000	430	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,308.00000	2,032	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			466.00000	460	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,036.00000	1,766	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			595.00000	595	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,972.00000	1,703	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Put			630.00000	632	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,204.00000	1,929	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			512.00000	508	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	1,863	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			544.00000	542	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,877.00000	1,612	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			685.00000	690	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,697.00000	1,438	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			805.00000	817	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,726.00000	1,466	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			784.00000	795	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,668.00000	1,411	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			826.00000	840	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,611.00000	1,357	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			869.00000	886	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,343.00000	2,066	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			452.00000	445	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,273.00000	1,997	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			481.00000	476	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,204.00000	1,929	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			512.00000	508	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,136.00000	1,863	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			544.00000	542	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,877.00000	1,612	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			685.00000	690	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,815.00000	1,553	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			724.00000	731	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,556.00000	1,308	21.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			914.00000	937	21.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,502.00000	1,266	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			960.00000	995	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,668.00000	1,411	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			826.00000	840	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,556.00000	1,308	21.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			914.00000	937	21.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,639.00000	1,384	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			848.00000	862	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,583.00000	1,330	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			891.00000	909	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,403.00000	1,186	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,061.00000	1,115	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,362.00000	1,145	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,121.00000	1,174	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,321.00000	1,106	21.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,179.00000	1,235	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.00	Call		1,611.00000	1,357	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		869.00000	886	21.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		1,449.00000	1,226	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		1,007.00000	1,055	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		1,321.00000	1,106	21.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		1,179.00000	1,235	21.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,242.00000	1,033	22.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,300.00000	1,361	22.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		1,502.00000	1,266	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		960.00000	995	21.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,281.00000	1,069	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,239.00000	1,297	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		1,204.00000	994	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		1,362.00000	1,423	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		1,168.00000	954	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		1,426.00000	1,483	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		1,204.00000	994	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		1,362.00000	1,423	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		1,133.00000	915	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		1,491.00000	1,544	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		0.00000	1,207	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		0.00000	1,085	21.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	1,165	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		0.00000	1,144	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		0.00000	1,126	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		0.00000	1,204	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	1,087	21.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		0.00000	1,266	21.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	1,015	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		0.00000	1,394	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		0.00000	974	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		0.00000	1,453	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	935	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		0.00000	1,513	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	896	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		0.00000	1,575	22.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.42170	12.66590		24.72	186,573,934.00	15,020	51,835.00
€ / R On 12/12/2008 Currency Future	12.65	Call		583.00000	407	25.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		567.00000	635	25.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		505.00000	341	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		689.00000	769	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		604.00000	425	25.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		538.00000	603	25.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		770.00000	570	24.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.25	Put			354.00000	398	24.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,033.00000	799	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			217.00000	228	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			998.00000	766	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			232.00000	244	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,069.00000	833	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			203.00000	212	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			998.00000	766	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			232.00000	244	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			863.00000	646	23.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			298.00000	324	23.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			896.00000	673	23.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			280.00000	302	23.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			832.00000	619	23.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			316.00000	348	23.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,143.00000	904	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			177.00000	182	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,106.00000	868	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			190.00000	197	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,181.00000	940	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			165.00000	169	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,259.00000	1,015	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			143.00000	144	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,463.00000	1,215	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			97.00000	93	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,379.00000	1,133	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			113.00000	112	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,298.00000	1,054	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			132.00000	132	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,219.00000	978	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			154.00000	156	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			929.00000	702	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			263.00000	280	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,421.00000	1,174	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			105.00000	102	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,339.00000	1,093	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			123.00000	122	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,033.00000	799	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			217.00000	228	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			963.00000	734	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			247.00000	262	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			801.00000	594	24.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			335.00000	372	24.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			744.00000	546	24.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			378.00000	425	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Call			718.00000	524	24.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			402.00000	452	24.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			670.00000	482	24.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			454.00000	511	24.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,463.00000	1,215	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			97.00000	93	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,379.00000	1,133	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			113.00000	112	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,069.00000	833	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			203.00000	212	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			718.00000	524	24.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			402.00000	452	24.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			625.00000	443	25.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			509.00000	572	25.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			744.00000	546	24.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			378.00000	425	24.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			694.00000	503	24.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			428.00000	481	24.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			647.00000	463	25.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			481.00000	541	25.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,219.00000	978	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			154.00000	156	23.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			863.00000	646	23.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			298.00000	324	23.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			694.00000	503	24.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			428.00000	481	24.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			604.00000	425	25.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			538.00000	603	25.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			562.00000	390	25.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			596.00000	669	25.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			625.00000	443	25.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			509.00000	572	25.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			542.00000	374	25.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			626.00000	702	25.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			470.00000	307	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			754.00000	835	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			438.00000	275	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			822.00000	904	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			401.00000	247	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			886.00000	975	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			367.00000	220	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			951.00000	1,049	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			523.00000	359	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			657.00000	737	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			487.00000	323	26.03	0.00	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	12.90	Put			721.00000	802	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			454.00000	291	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			788.00000	869	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			0.00000	275	26.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			0.00000	904	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.67540		12.93010		23.10	6,337,700.00	500	15,504.00
€ / R On 16/03/2009 Currency Future	12.95	Call			0.00000	654	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			0.00000	928	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			780.00000	604	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			950.00000	1,029	24.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			876.00000	690	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			796.00000	864	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,028.00000	829	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			598.00000	653	22.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,238.00000	1,022	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			408.00000	447	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,238.00000	1,022	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			408.00000	447	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,267.00000	1,049	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			387.00000	424	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,181.00000	969	22.01	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			451.00000	494	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,209.00000	995	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			429.00000	470	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,101.00000	895	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			521.00000	570	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,127.00000	919	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			497.00000	544	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,052.00000	850	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			572.00000	625	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,360.00000	1,137	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			330.00000	362	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,154.00000	944	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			474.00000	519	22.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,298.00000	1,078	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			367.00000	403	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,645.00000	1,403	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			215.00000	228	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,569.00000	1,333	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			239.00000	257	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,495.00000	1,264	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			265.00000	289	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,425.00000	1,199	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			295.00000	324	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,127.00000	919	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Put			497.00000	544	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,607.00000	1,368	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			226.00000	242	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,532.00000	1,298	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			252.00000	273	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,459.00000	1,231	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			279.00000	306	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,393.00000	1,168	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			313.00000	343	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,329.00000	1,107	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			349.00000	382	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,267.00000	1,049	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			387.00000	424	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,425.00000	1,199	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			295.00000	324	21.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,076.00000	872	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			546.00000	597	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,209.00000	995	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			429.00000	470	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,005.00000	808	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			625.00000	682	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			960.00000	767	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			680.00000	742	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,005.00000	808	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			625.00000	682	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			960.00000	767	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			680.00000	742	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			917.00000	727	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			737.00000	802	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			982.00000	787	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			652.00000	712	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			939.00000	747	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			708.00000	772	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,532.00000	1,298	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			252.00000	273	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,393.00000	1,168	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			313.00000	343	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,101.00000	895	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			521.00000	570	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			982.00000	787	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			652.00000	712	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			896.00000	708	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			766.00000	833	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			856.00000	671	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			826.00000	896	23.60	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	13.35	Call			694.00000	530	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,114.00000	1,205	24.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			619.00000	467	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,289.00000	1,391	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			553.00000	412	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,473.00000	1,586	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			496.00000	349	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,666.00000	1,774	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			817.00000	637	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			887.00000	961	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			744.00000	573	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,014.00000	1,098	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			678.00000	517	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,148.00000	1,241	24.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			619.00000	467	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,289.00000	1,391	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			896.00000	708	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			766.00000	833	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			592.00000	444	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,362.00000	1,468	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			518.00000	373	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,588.00000	1,698	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			445.00000	305	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,815.00000	1,929	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			0.00000	559	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			0.00000	1,133	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			0.00000	479	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			0.00000	1,353	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			0.00000	338	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			0.00000	1,812	25.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.90230		13.16920		22.72	309,655.20	24	55.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,044.00000	856	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,025.00000	1,103	23.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			969.00000	785	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,150.00000	1,232	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,064.00000	874	23.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			995.00000	1,071	23.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,208.00000	1,010	22.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			789.00000	857	22.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,463.00000	1,225	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			594.00000	623	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,433.00000	1,197	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			614.00000	644	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,493.00000	1,254	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			574.00000	601	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.35	Call			1,433.00000	1,197	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			614.00000	644	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,317.00000	1,092	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			698.00000	740	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,346.00000	1,114	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			676.00000	712	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,262.00000	1,050	22.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			743.00000	797	22.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,619.00000	1,373	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			500.00000	521	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,374.00000	1,141	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			655.00000	689	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,524.00000	1,283	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			555.00000	581	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,587.00000	1,343	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			518.00000	541	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,555.00000	1,313	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			536.00000	560	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,854.00000	1,600	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			385.00000	398	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,785.00000	1,533	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			416.00000	431	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,717.00000	1,468	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			448.00000	466	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,651.00000	1,404	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			482.00000	502	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,403.00000	1,169	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			634.00000	666	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,820.00000	1,566	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			400.00000	414	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,751.00000	1,500	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			432.00000	448	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,684.00000	1,436	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			465.00000	484	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,317.00000	1,092	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			698.00000	740	21.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,587.00000	1,343	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			518.00000	541	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,289.00000	1,071	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			720.00000	768	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,235.00000	1,029	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			765.00000	827	22.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,619.00000	1,373	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			500.00000	521	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,555.00000	1,313	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Put			536.00000	560	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,166.00000	970	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			847.00000	918	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,890.00000	1,634	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			370.00000	382	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,751.00000	1,500	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			432.00000	448	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,262.00000	1,050	22.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			743.00000	797	22.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,127.00000	930	22.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			908.00000	978	22.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,085.00000	892	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			965.00000	1,040	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,166.00000	970	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			847.00000	918	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,289.00000	1,071	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			720.00000	768	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,187.00000	991	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			818.00000	888	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,146.00000	950	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			877.00000	948	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,463.00000	1,225	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			594.00000	623	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,403.00000	1,169	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			634.00000	666	21.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,187.00000	991	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			818.00000	888	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,146.00000	950	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			877.00000	948	22.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,106.00000	911	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			936.00000	1,009	22.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,085.00000	892	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			965.00000	1,040	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,006.00000	821	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,087.00000	1,169	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			934.00000	746	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,214.00000	1,294	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			900.00000	709	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,280.00000	1,357	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			860.00000	674	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,341.00000	1,421	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			822.00000	640	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,402.00000	1,487	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,025.00000	838	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,056.00000	1,136	23.20	0.00	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	13.30	Call			987.00000	804	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,118.00000	1,202	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			951.00000	765	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,182.00000	1,263	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			916.00000	728	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,247.00000	1,325	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	709	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			0.00000	1,357	23.36	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.61000		272.36500		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			73,850.00000	76,240	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			200.00000	140	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.84300		280.59000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.59900		289.59900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.59300		115.52600		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.01100		118.94100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.47800		122.40600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.58600		274.38550		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,036.00000	16,863	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			12,181.00000	11,003	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.70500		282.49800		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			290.94150		290.72600		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.46800		327.46800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.99200		336.99200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.55700		347.55700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.32500		10.38500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.38500		9.43500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.71000		8.77200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.56900		9.61900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.29800		9.33100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.33700		9.37000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.22900		9.26600		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
JBAR On 21/12/2005 jBar			12.22500		12.22900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.08200		12.06200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.18100		11.20700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.32400		10.38000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.60300		9.68800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.20700		9.33800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			9.90100		9.96400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.46900		9.54000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.15000		9.22100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.51300		9.52600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.11700		9.17700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.97700		9.03600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.19500		9.20900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.94000		8.97500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.84000		8.87400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.81600		11.81900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.93600		11.94400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.14000		12.15000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.20400		261.77700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.95600		269.51600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.82100		277.36600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.09600		9.13400		3.00	0.00	0	8,716.00
R153 On 06/11/2008 Bond Future	9.25	Call			441.00000	474	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			245.00000	213	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			233.00000	252	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			461.00000	416	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			105.00000	114	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			759.00000	704	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.71000		8.75600		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,983.00000	2,038	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			164.00000	151	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.25500		8.31100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,269.00000	2,309	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,093.00000	1,062	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future			8.96900	8.97800		8.80	45,961,996.64	368	9,023.00
R157 On 06/11/2008 Bond Future	8.75	Call		584.00000	579	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		1,906.00000	1,850	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,172.00000	3,203	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		213.00000	192	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		7,054.00000	7,105	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		6.00000	5	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.84900	8.85800		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,227.00000	2,240	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		2,836.00000	2,798	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,758.00000	3,781	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,580.00000	1,552	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,769.00000	6,805	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		563.00000	548	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,677.00000	4,705	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,137.00000	1,113	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.72800	8.73900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		3,997.00000	4,024	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,577.00000	2,545	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.70400	8.72300		0.00	0.00	0	5,057.00
R186 On 06/11/2008 Bond Future	8.50	Call		49.00000	59	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		2,336.00000	2,154	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.60900	8.62900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,101.00000	6,298	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		38.00000	32	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.52000	8.54000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		4,921.00000	5,094	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		363.00000	331	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.97400	11.97100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		178.00000	169	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,128.00000	1,121	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.14600	11.14700		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		6.00000	6	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		26.00000	26	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.89500	10.92800		0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		141.00000	146	0.43	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		119.00000	114	0.43	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.06700	9.07500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		84.00000	82	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,583.00000	1,545	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			8.90300		8.91200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,021.00000	2,045	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			524.00000	508	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.74300		8.75200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,837.00000	2,862	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			694.00000	680	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96800		8.97700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			5.00000	5	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,847.00000	2,794	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.84400		8.85300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,587.00000	2,625	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			322.00000	309	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.72100		8.73100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,353.00000	2,388	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			825.00000	803	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.96900		8.97800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			3.00000	3	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,067.00000	3,011	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.85400		8.86300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,644.00000	2,687	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			267.00000	254	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.74500		8.75500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,335.00000	2,374	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			830.00000	807	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.07200		9.08000		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,329.00000	4,298	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.88600		8.89400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,857.00000	1,875	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			520.00000	507	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.70700		8.71700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,031.00000	2,051	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,000.00000	982	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.95100		8.97000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			2.00000	2	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,080.00000	2,959	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.84300		8.86300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,642.00000	2,748	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			213.00000	191	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.74500		8.76600		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 07/05/2009 Bond Future	9.00	Call			2,229.00000	2,317	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			754.00000	708	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.91800		8.93200		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			74.00000	82	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			1,283.00000	1,198	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.81400		8.82900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			740.00000	778	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,262.00000	1,201	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.75200		8.76700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,235.00000	1,281	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,347.00000	1,294	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.33900		8.36800		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			5,688.00000	5,435	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.25800		8.28800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,881.00000	6,145	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.18100		8.21200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,555.00000	6,830	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			11.00000	8	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.03500		270.83000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			279.04900		278.83700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.17800		286.95900		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.33670		6.25220		21.98	8,554,545.00	1,350	7,420.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			255.00000	261	21.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			253.00000	174	21.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			298.00000	314	20.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			196.00000	128	20.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			187.00000	180	22.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			384.00000	294	22.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			276.00000	286	21.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			224.00000	150	21.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			187.00000	180	22.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			384.00000	294	22.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			138.00000	126	24.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			536.00000	440	24.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			138.00000	126	24.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			536.00000	440	24.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			101.00000	95	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			649.00000	558	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.85	Call			91.00000	84	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			689.00000	597	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			73.00000	65	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			771.00000	678	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			160.00000	151	23.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			458.00000	364	23.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			149.00000	138	23.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			496.00000	401	23.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			236.00000	238	21.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			284.00000	201	21.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			202.00000	198	22.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			350.00000	261	22.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			173.00000	165	23.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			421.00000	328	23.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			125.00000	116	24.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			573.00000	479	24.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			82.00000	74	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			729.00000	637	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			65.00000	57	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			813.00000	721	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			218.00000	217	21.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			316.00000	230	21.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			113.00000	106	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			610.00000	520	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			160.00000	151	23.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			458.00000	364	23.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			58.00000	50	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			856.00000	763	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			58.00000	50	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			856.00000	763	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	38	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			944.00000	852	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			36.00000	29	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			1,034.00000	942	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			28.00000	22	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			1,126.00000	1,035	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			73.00000	65	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			771.00000	678	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			46.00000	38	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			944.00000	852	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			202.00000	198	22.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			350.00000	261	22.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			82.00000	74	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			729.00000	637	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			52.00000	44	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.10	Put		900.00000	807	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		41.00000	33	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		988.00000	897	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		323.00000	345	20.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		171.00000	109	20.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		380.00000	413	20.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		127.00000	76	20.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		236.00000	238	21.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		284.00000	201	21.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		101.00000	95	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		649.00000	558	25.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		518.00000	572	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		66.00000	35	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		445.00000	489	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		92.00000	52	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		558.00000	615	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		55.00000	28	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		480.00000	530	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		78.00000	43	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		411.00000	450	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		109.00000	63	20.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		350.00000	378	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		148.00000	91	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		298.00000	314	20.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		196.00000	128	20.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		0.00000	378	20.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		0.00000	91	20.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.44650	6.36440		20.44	0.00	0	1,161.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		374.00000	379	19.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		360.00000	282	19.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		413.00000	426	19.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		299.00000	230	19.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		303.00000	301	20.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		489.00000	405	20.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		393.00000	402	19.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		329.00000	255	19.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		303.00000	301	20.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		489.00000	405	20.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		249.00000	240	21.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		634.00000	543	21.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		218.00000	215	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		703.00000	619	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		203.00000	200	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		739.00000	653	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		190.00000	186	22.36	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	6.95	Put			776.00000	689	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			177.00000	172	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			813.00000	726	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			261.00000	254	21.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			597.00000	507	21.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			289.00000	284	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			524.00000	438	21.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			274.00000	268	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			560.00000	472	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			355.00000	358	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			390.00000	312	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			320.00000	319	20.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			455.00000	373	20.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			233.00000	227	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			668.00000	581	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			203.00000	200	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			739.00000	653	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			154.00000	148	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			889.00000	801	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			337.00000	339	20.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			422.00000	342	20.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			165.00000	160	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			851.00000	763	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			435.00000	453	19.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			271.00000	206	19.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			355.00000	358	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			390.00000	312	20.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			261.00000	254	21.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			597.00000	507	21.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			165.00000	160	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			851.00000	763	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			143.00000	137	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			929.00000	840	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			133.00000	126	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			969.00000	880	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			115.00000	107	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			1,050.00000	961	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			99.00000	91	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			1,134.00000	1,044	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			124.00000	116	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			1,009.00000	920	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			106.00000	99	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			1,092.00000	1,002	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			233.00000	227	22.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			668.00000	581	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Call		115.00000	107	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		1,050.00000	961	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		337.00000	339	20.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		422.00000	342	20.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		274.00000	268	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		560.00000	472	21.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		190.00000	186	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		776.00000	689	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		143.00000	137	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		929.00000	840	22.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		484.00000	511	18.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		220.00000	164	18.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		435.00000	453	19.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		271.00000	206	19.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		605.00000	649	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		141.00000	103	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		541.00000	577	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		176.00000	130	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		0.00000	613	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		0.00000	116	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		0.00000	542	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		0.00000	146	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		0.00000	481	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		0.00000	184	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.53320	6.45890		20.12	0.00	0	300.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		0.00000	457	19.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		0.00000	373	19.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		472.00000	477	19.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		414.00000	344	19.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		384.00000	381	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		575.00000	498	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		472.00000	477	19.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		414.00000	344	19.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		384.00000	381	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		575.00000	498	20.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		328.00000	319	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		719.00000	636	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		341.00000	333	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		682.00000	600	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		295.00000	293	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		786.00000	710	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		279.00000	277	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		821.00000	744	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		265.00000	261	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		856.00000	778	21.65	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	7.10	Call			251.00000	247	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			892.00000	813	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			369.00000	364	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			610.00000	531	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			435.00000	437	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			476.00000	404	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			401.00000	399	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			542.00000	466	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			311.00000	306	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			752.00000	672	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			224.00000	219	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			965.00000	886	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			512.00000	523	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			353.00000	290	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			311.00000	306	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			752.00000	672	21.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			369.00000	364	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			610.00000	531	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			224.00000	219	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			965.00000	886	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			200.00000	194	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,042.00000	961	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			179.00000	172	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,120.00000	1,039	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			159.00000	152	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,200.00000	1,119	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			355.00000	349	20.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			646.00000	565	20.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			328.00000	319	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			719.00000	636	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			237.00000	233	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			928.00000	849	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			212.00000	207	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			1,003.00000	923	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			189.00000	183	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,080.00000	1,000	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			169.00000	162	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,160.00000	1,078	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			179.00000	172	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,120.00000	1,039	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			417.00000	418	20.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			509.00000	435	20.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			237.00000	233	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			928.00000	849	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			557.00000	575	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put		298.00000	242	18.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		667.00000	702	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		208.00000	169	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		607.00000	635	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		248.00000	202	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		557.00000	575	18.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		298.00000	242	18.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		512.00000	523	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		353.00000	290	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		341.00000	333	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		682.00000	600	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		0.00000	668	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		0.00000	185	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		0.00000	603	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		0.00000	220	18.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		0.00000	548	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		0.00000	265	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		0.00000	499	19.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		0.00000	316	19.22	0.00	0	0.00

Total for Derivatives:							754,848,641.24	70,656	485,531.00
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Grand Total:							754,848,641.24	70,656	485,531.00
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