

Daily MTM Report

Daily summary for 16/10/2008

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			19.27500		19.22100			0.00	0	0.00
R153 On 31/08/2010 Bond			9.57000		9.17000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.34500		9.01000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.08000		8.75000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.17400		12.06000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.46500		9.12000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.35000		9.01000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.34500		9.00500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.47500		9.13500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.33000		8.99000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.29800		8.95800			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			8.70000	8.38500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.52430	9.55500		44.81	1,011,069,501.00	96,070	286,441.00
\$ / R On 12/12/2008 Currency Future	9.55	Call		436.00000	1,270	42.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put		431.00000	296	42.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call		665.00000	1,595	42.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put		210.00000	170	42.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call		503.00000	1,373	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put		348.00000	249	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call		552.00000	1,445	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put		297.00000	220	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call		457.00000	1,304	42.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put		402.00000	279	42.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call		606.00000	1,519	42.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put		251.00000	194	42.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call		503.00000	1,373	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put		348.00000	249	42.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call		729.00000	1,673	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put		174.00000	148	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call		697.00000	1,633	41.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put		192.00000	159	41.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call		1,030.00000	2,005	41.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put		75.00000	81	41.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call		834.00000	1,794	41.69	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put		129.00000	120	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call		1,158.00000	2,137	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put		53.00000	63	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call		1,202.00000	2,182	41.23	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put		47.00000	58	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call		1,246.00000	2,228	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put		41.00000	53	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call		1,337.00000	2,319	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put		32.00000	45	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call		1,291.00000	2,273	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put		36.00000	49	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call		1,476.00000	2,459	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put		21.00000	34	41.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,571.00000	2,553	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			16.00000	28	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,115.00000	2,093	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			60.00000	68	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,667.00000	2,648	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			12.00000	23	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,476.00000	2,459	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			21.00000	34	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,383.00000	2,365	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			28.00000	41	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			948.00000	1,919	41.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			93.00000	95	41.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,383.00000	2,365	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			28.00000	41	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,030.00000	2,005	41.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			75.00000	81	41.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			870.00000	1,835	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			115.00000	111	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			1,861.00000	2,840	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			6.00000	15	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			1,763.00000	2,743	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			8.00000	19	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,667.00000	2,648	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			12.00000	23	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,291.00000	2,273	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			36.00000	49	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,715.00000	2,695	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			10.00000	21	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,618.00000	2,600	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			13.00000	26	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,523.00000	2,506	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			18.00000	31	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,429.00000	2,412	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			24.00000	38	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,072.00000	2,049	41.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			67.00000	74	41.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			989.00000	1,962	41.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			84.00000	88	41.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			798.00000	1,753	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			143.00000	129	41.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			948.00000	1,919	41.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			93.00000	95	41.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			870.00000	1,835	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			115.00000	111	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			908.00000	1,877	41.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.75	Put			103.00000	103	41.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			834.00000	1,794	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			129.00000	120	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			763.00000	1,713	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			158.00000	138	41.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			635.00000	1,556	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			230.00000	182	42.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			579.00000	1,481	42.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			274.00000	207	42.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			527.00000	1,409	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			322.00000	234	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			479.00000	1,338	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			374.00000	264	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			665.00000	1,595	42.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			210.00000	170	42.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			606.00000	1,519	42.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			251.00000	194	42.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			415.00000	1,237	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			460.00000	313	42.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			342.00000	1,112	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			587.00000	388	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			281.00000	996	43.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			726.00000	472	43.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			232.00000	892	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			877.00000	568	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,202.00000	2,182	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			47.00000	58	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			342.00000	1,112	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			587.00000	388	43.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			377.00000	1,173	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			522.00000	349	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			310.00000	1,053	43.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			655.00000	428	43.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			255.00000	943	43.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			800.00000	519	43.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			211.00000	844	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			956.00000	619	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			377.00000	1,173	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			522.00000	349	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			255.00000	943	43.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			800.00000	519	43.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			552.00000	1,445	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			297.00000	220	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			359.00000	1,142	43.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			554.00000	368	43.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.95	Call			295.00000	1,024	43.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			690.00000	450	43.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			243.00000	917	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			838.00000	543	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			201.00000	820	44.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			996.00000	646	44.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			0.00000	754	44.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			0.00000	730	44.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			0.00000	561	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	1,037	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			0.00000	416	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			0.00000	1,392	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			0.00000	308	48.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			0.00000	1,784	48.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			0.00000	228	49.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			0.00000	2,203	49.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.75510		9.75820		37.59	89,192,044.30	8,293	35,397.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			647.00000	1,549	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			639.00000	544	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			854.00000	1,843	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			396.00000	388	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			754.00000	1,708	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			496.00000	453	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			668.00000	1,580	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			609.00000	525	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			801.00000	1,775	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			442.00000	420	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			710.00000	1,643	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			552.00000	488	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			915.00000	1,913	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			357.00000	358	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,218.00000	2,246	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			210.00000	241	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,182.00000	2,208	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			224.00000	252	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,330.00000	2,364	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			172.00000	209	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,330.00000	2,364	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			172.00000	209	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,369.00000	2,404	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			161.00000	199	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,488.00000	2,526	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			130.00000	171	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,448.00000	2,485	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			139.00000	180	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,408.00000	2,444	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			150.00000	189	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,570.00000	2,609	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			112.00000	154	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,369.00000	2,404	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			161.00000	199	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,783.00000	2,822	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			75.00000	117	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,696.00000	2,736	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			88.00000	131	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,611.00000	2,651	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			103.00000	146	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,529.00000	2,567	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			120.00000	162	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,292.00000	2,324	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			184.00000	219	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,146.00000	2,169	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			238.00000	264	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,529.00000	2,567	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			120.00000	162	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,448.00000	2,485	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			139.00000	180	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,146.00000	2,169	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			238.00000	264	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,077.00000	2,094	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			269.00000	289	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,916.00000	2,953	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			57.00000	98	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,827.00000	2,865	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			68.00000	110	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,739.00000	2,778	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			81.00000	123	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,654.00000	2,693	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			95.00000	138	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,255.00000	2,285	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			197.00000	230	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,739.00000	2,778	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			81.00000	123	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,654.00000	2,693	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			95.00000	138	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,255.00000	2,285	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			197.00000	230	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,182.00000	2,208	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			224.00000	252	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,111.00000	2,132	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Put			253.00000	276	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,783.00000	2,822	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			75.00000	117	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,696.00000	2,736	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			88.00000	131	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,292.00000	2,324	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			184.00000	219	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,570.00000	2,609	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			112.00000	154	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,043.00000	2,057	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			285.00000	302	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			978.00000	1,984	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			319.00000	329	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			915.00000	1,913	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			357.00000	358	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			978.00000	1,984	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			319.00000	329	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			801.00000	1,775	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			442.00000	420	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			710.00000	1,643	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			552.00000	488	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			668.00000	1,580	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			609.00000	525	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,111.00000	2,132	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			253.00000	276	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			854.00000	1,843	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			396.00000	388	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			627.00000	1,518	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			669.00000	563	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			589.00000	1,458	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			731.00000	603	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			553.00000	1,400	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			795.00000	645	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			627.00000	1,518	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			669.00000	563	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			589.00000	1,458	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			731.00000	603	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			520.00000	1,343	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			862.00000	688	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			825.00000	1,809	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			417.00000	403	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			777.00000	1,741	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			469.00000	436	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			732.00000	1,675	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			524.00000	470	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.65	Call			689.00000	1,611	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			581.00000	506	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			607.00000	1,488	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			699.00000	583	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			571.00000	1,429	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			762.00000	624	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			536.00000	1,371	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			828.00000	666	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			504.00000	1,315	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			896.00000	710	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			0.00000	1,208	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	803	36.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			0.00000	1,164	36.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	859	36.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			0.00000	1,121	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	916	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			0.00000	1,080	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	974	37.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			0.00000	1,037	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			0.00000	1,032	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			0.00000	997	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	1,092	37.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			0.00000	958	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	1,152	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			0.00000	920	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	1,215	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			0.00000	884	38.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	1,279	38.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.97210		9.94470		33.90	6,451,594.80	588	2,165.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			788.00000	1,700	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			794.00000	678	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			984.00000	1,981	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			539.00000	509	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			892.00000	1,853	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			647.00000	581	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			808.00000	1,730	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			764.00000	658	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			934.00000	1,916	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			589.00000	544	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			850.00000	1,791	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			705.00000	619	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,041.00000	2,047	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			496.00000	475	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,323.00000	2,364	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			328.00000	342	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,323.00000	2,364	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			328.00000	342	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,427.00000	2,475	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			282.00000	303	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,462.00000	2,513	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			268.00000	291	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,498.00000	2,551	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			254.00000	279	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,572.00000	2,629	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			227.00000	257	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,535.00000	2,590	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			240.00000	268	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,686.00000	2,747	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			192.00000	225	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,535.00000	2,590	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			240.00000	268	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,392.00000	2,438	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			297.00000	316	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,845.00000	2,910	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			150.00000	187	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,765.00000	2,828	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			170.00000	206	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,610.00000	2,668	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			215.00000	246	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,257.00000	2,291	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			362.00000	369	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,192.00000	2,220	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			398.00000	398	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,805.00000	2,869	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			160.00000	196	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,725.00000	2,787	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			181.00000	215	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,648.00000	2,707	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			203.00000	235	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,357.00000	2,401	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			312.00000	328	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,290.00000	2,327	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			345.00000	355	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,224.00000	2,255	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			379.00000	383	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,011.00000	3,077	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			116.00000	154	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,927.00000	2,992	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			132.00000	170	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,610.00000	2,668	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.55	Put			215.00000	246	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,686.00000	2,747	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			192.00000	225	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,886.00000	2,951	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			141.00000	179	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,725.00000	2,787	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			181.00000	215	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,357.00000	2,401	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			312.00000	328	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,572.00000	2,629	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			227.00000	257	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,498.00000	2,551	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			254.00000	279	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,427.00000	2,475	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			282.00000	303	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,224.00000	2,255	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			379.00000	383	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,161.00000	2,184	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			416.00000	412	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,100.00000	2,115	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			455.00000	443	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,161.00000	2,184	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			416.00000	412	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			892.00000	1,853	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			647.00000	581	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			934.00000	1,916	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			589.00000	544	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			769.00000	1,671	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			824.00000	699	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			732.00000	1,613	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			887.00000	741	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			696.00000	1,557	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			952.00000	785	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,100.00000	2,115	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			455.00000	443	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			850.00000	1,791	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			705.00000	619	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			732.00000	1,613	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			887.00000	741	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			663.00000	1,502	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,018.00000	830	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,041.00000	2,047	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			496.00000	475	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			808.00000	1,730	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			764.00000	658	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.55	Call		956.00000	1,948	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		562.00000	526	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		912.00000	1,884	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		618.00000	562	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		871.00000	1,822	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		677.00000	599	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		829.00000	1,760	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		734.00000	638	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		750.00000	1,642	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		855.00000	720	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		714.00000	1,585	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		919.00000	763	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		679.00000	1,530	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		985.00000	808	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		647.00000	1,476	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,052.00000	853	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		0.00000	1,372	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		0.00000	950	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		0.00000	1,330	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		0.00000	1,008	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		0.00000	1,291	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		0.00000	1,069	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		0.00000	1,248	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		0.00000	1,126	33.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		0.00000	1,207	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		0.00000	1,185	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	1,167	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		0.00000	1,245	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	1,128	34.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		0.00000	1,306	34.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		0.00000	1,091	34.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		0.00000	1,369	34.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		0.00000	1,056	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		0.00000	1,434	34.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			18.10970	16.67240		49.60	16,787,691.90	927	20,954.00
£ / R On 12/12/2008 Currency Future	16.65	Call		729.00000	2,189	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put		707.00000	729	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call		1,100.00000	2,660	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put		378.00000	501	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call		946.00000	2,486	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		474.00000	576	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call		1,006.00000	2,555	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put		434.00000	545	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call		1,133.00000	2,696	48.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.90	Put			360.00000	486	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,200.00000	2,768	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			327.00000	459	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,268.00000	2,842	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			296.00000	432	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,644.00000	3,225	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			171.00000	315	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,724.00000	3,305	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			152.00000	295	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,848.00000	3,426	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			126.00000	266	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,684.00000	3,265	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			161.00000	305	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,604.00000	3,186	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			182.00000	326	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,488.00000	3,069	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			215.00000	359	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,890.00000	3,467	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			118.00000	257	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,976.00000	3,549	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			104.00000	240	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,807.00000	3,385	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			134.00000	276	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			2,019.00000	3,591	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			97.00000	231	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,151.00000	3,717	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			79.00000	207	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,377.00000	3,931	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			54.00000	171	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			2,286.00000	3,845	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			63.00000	185	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,196.00000	3,759	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			73.00000	200	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,107.00000	3,675	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			84.00000	215	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,933.00000	3,508	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			111.00000	248	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,765.00000	3,345	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			143.00000	285	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			2,063.00000	3,633	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			90.00000	223	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,724.00000	3,305	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			152.00000	295	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,565.00000	3,146	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			192.00000	337	48.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.35	Call			1,526.00000	3,108	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			204.00000	348	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,450.00000	3,030	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			227.00000	371	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,376.00000	2,954	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			253.00000	395	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,331.00000	3,888	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			59.00000	178	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			2,241.00000	3,802	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			68.00000	192	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,151.00000	3,717	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			79.00000	207	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,413.00000	2,992	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			240.00000	382	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,340.00000	2,917	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			267.00000	407	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,304.00000	2,879	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			281.00000	419	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,976.00000	3,549	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			104.00000	240	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,565.00000	3,146	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			192.00000	337	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,196.00000	3,759	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			73.00000	200	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,107.00000	3,675	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			84.00000	215	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,765.00000	3,345	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			143.00000	285	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,684.00000	3,265	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			161.00000	305	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,890.00000	3,467	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			118.00000	257	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,488.00000	3,069	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			215.00000	359	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,200.00000	2,768	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			327.00000	459	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,068.00000	2,625	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			396.00000	515	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,006.00000	2,555	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			434.00000	545	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,340.00000	2,917	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			267.00000	407	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,133.00000	2,696	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			360.00000	486	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			891.00000	2,418	48.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.30	Put			519.00000	608	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,133.00000	2,696	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			360.00000	486	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			946.00000	2,486	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			474.00000	576	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			842.00000	2,351	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			570.00000	641	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			796.00000	2,285	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			623.00000	676	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			842.00000	2,351	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			570.00000	641	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			751.00000	2,221	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			679.00000	711	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,376.00000	2,954	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			253.00000	395	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,304.00000	2,879	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			281.00000	419	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,234.00000	2,805	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			311.00000	445	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			1,166.00000	2,732	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			344.00000	472	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,037.00000	2,590	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			415.00000	530	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			976.00000	2,520	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			453.00000	560	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			917.00000	2,451	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			495.00000	592	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			866.00000	2,384	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			544.00000	624	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			819.00000	2,318	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			596.00000	658	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			773.00000	2,253	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			651.00000	693	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			688.00000	2,126	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			765.00000	767	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			648.00000	2,065	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			826.00000	805	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			611.00000	2,004	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			888.00000	845	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			576.00000	1,945	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			953.00000	886	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	1,590	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			0.00000	1,180	48.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			0.00000	1,545	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			0.00000	1,236	49.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	1,502	49.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			0.00000	1,293	49.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			0.00000	1,461	49.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			0.00000	1,351	49.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	1,418	49.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			0.00000	1,409	49.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			0.00000	1,377	49.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			0.00000	1,467	49.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			0.00000	1,336	49.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			0.00000	1,526	49.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			0.00000	1,297	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			0.00000	1,587	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			0.00000	1,258	50.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			0.00000	1,648	50.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.44470		16.97230		32.90	13,353,962.80	724	16,973.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,064.00000	2,326	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,042.00000	831	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,434.00000	2,821	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			662.00000	576	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,264.00000	2,616	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			791.00000	671	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,319.00000	2,683	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			747.00000	638	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,494.00000	2,891	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			622.00000	547	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,214.00000	2,550	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			842.00000	705	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,556.00000	2,963	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			583.00000	518	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,887.00000	3,335	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			414.00000	391	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,957.00000	3,413	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			385.00000	368	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			2,103.00000	3,570	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			331.00000	326	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,993.00000	3,452	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			371.00000	357	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,957.00000	3,413	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			385.00000	368	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,922.00000	3,374	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			399.00000	379	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,817.00000	3,259	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			445.00000	414	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,140.00000	3,610	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			318.00000	316	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Call			2,216.00000	3,691	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			294.00000	296	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,254.00000	3,732	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			282.00000	287	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,573.00000	4,064	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			200.00000	219	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,491.00000	3,980	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			219.00000	235	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,411.00000	3,896	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			239.00000	251	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,332.00000	3,813	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			260.00000	269	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			2,178.00000	3,651	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			306.00000	306	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,029.00000	3,491	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			357.00000	346	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,411.00000	3,896	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			239.00000	251	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,332.00000	3,813	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			260.00000	269	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,029.00000	3,491	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			357.00000	346	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,750.00000	3,183	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			477.00000	439	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,683.00000	3,109	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			511.00000	464	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,532.00000	4,022	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			210.00000	227	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,451.00000	3,938	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			229.00000	243	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,371.00000	3,855	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			249.00000	260	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,293.00000	3,772	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			271.00000	278	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			2,066.00000	3,531	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			344.00000	336	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,683.00000	3,109	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			511.00000	464	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,619.00000	3,035	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			546.00000	491	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,216.00000	3,691	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			294.00000	296	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,140.00000	3,610	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			318.00000	316	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,993.00000	3,452	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.35	Put			371.00000	357	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,852.00000	3,297	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			429.00000	402	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,783.00000	3,221	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			461.00000	426	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,716.00000	3,146	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			494.00000	451	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,651.00000	3,072	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			529.00000	477	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,783.00000	3,221	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			461.00000	426	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,434.00000	2,821	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			662.00000	576	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,376.00000	2,752	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			703.00000	607	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,319.00000	2,683	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			747.00000	638	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,619.00000	3,035	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			546.00000	491	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,171.00000	2,484	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			899.00000	740	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,556.00000	2,963	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			583.00000	518	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,494.00000	2,891	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			622.00000	547	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,376.00000	2,752	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			703.00000	607	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,214.00000	2,550	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			842.00000	705	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,128.00000	2,420	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			955.00000	775	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,525.00000	2,927	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			602.00000	532	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,464.00000	2,856	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			642.00000	561	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,405.00000	2,786	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			682.00000	591	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,347.00000	2,717	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			725.00000	622	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,291.00000	2,649	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			769.00000	655	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,237.00000	2,583	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			814.00000	688	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,193.00000	2,517	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			870.00000	722	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.75	Call			1,149.00000	2,452	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			927.00000	757	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,106.00000	2,389	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			984.00000	794	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,619.00000	3,035	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			546.00000	491	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,024.00000	2,265	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,102.00000	870	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			986.00000	2,204	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,163.00000	910	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			949.00000	2,145	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,227.00000	950	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			913.00000	2,087	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,291.00000	992	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	1,710	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			0.00000	1,315	32.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	1,670	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			0.00000	1,376	32.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	1,632	32.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			0.00000	1,437	32.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	1,592	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			0.00000	1,498	32.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	1,552	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			0.00000	1,557	32.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	1,512	33.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			0.00000	1,618	33.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	1,474	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			0.00000	1,680	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	1,437	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			0.00000	1,742	33.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	1,401	33.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			0.00000	1,806	33.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			18.74410		17.23540		29.29	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,289.00000	2,516	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,303.00000	1,022	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,670.00000	3,023	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			884.00000	729	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,507.00000	2,826	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,021.00000	832	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,533.00000	2,858	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			998.00000	814	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,698.00000	3,057	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			863.00000	713	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,480.00000	2,794	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,045.00000	850	28.71	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 12/06/2009 Currency Future	16.30	Call			1,756.00000	3,125	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			820.00000	681	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2,096.00000	3,517	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			611.00000	522	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,196.00000	3,628	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			560.00000	484	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,298.00000	3,741	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			513.00000	447	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,162.00000	3,591	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			577.00000	497	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2,129.00000	3,553	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			594.00000	509	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,064.00000	3,480	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			628.00000	536	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,368.00000	3,818	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			482.00000	424	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,439.00000	3,896	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			453.00000	402	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,196.00000	3,628	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			560.00000	484	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,475.00000	3,935	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			439.00000	391	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,773.00000	4,255	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			338.00000	311	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,697.00000	4,174	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			361.00000	330	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,622.00000	4,093	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			386.00000	349	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,548.00000	4,014	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			412.00000	370	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,403.00000	3,857	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			468.00000	413	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,333.00000	3,780	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			497.00000	436	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,264.00000	3,703	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			528.00000	459	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,773.00000	4,255	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			338.00000	311	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,697.00000	4,174	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			361.00000	330	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,403.00000	3,857	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			468.00000	413	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,333.00000	3,780	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			497.00000	436	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,584.00000	4,053	28.71	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 12/06/2009 Currency Future	15.05	Put			399.00000	359	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,511.00000	3,974	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			426.00000	380	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,230.00000	3,666	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			544.00000	471	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			2,031.00000	3,443	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			646.00000	549	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,064.00000	3,480	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			628.00000	536	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,000.00000	3,407	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			664.00000	563	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,937.00000	3,335	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			701.00000	591	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,735.00000	4,214	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			349.00000	320	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,659.00000	4,133	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			374.00000	339	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,584.00000	4,053	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			399.00000	359	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,511.00000	3,974	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			426.00000	380	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,230.00000	3,666	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			544.00000	471	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,162.00000	3,591	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			577.00000	497	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,875.00000	3,264	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			740.00000	620	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,815.00000	3,194	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			779.00000	650	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,000.00000	3,407	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			664.00000	563	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,875.00000	3,264	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			740.00000	620	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,968.00000	3,371	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			683.00000	577	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,906.00000	3,300	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			720.00000	605	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,698.00000	3,057	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			863.00000	713	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,642.00000	2,990	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			906.00000	746	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,587.00000	2,923	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			951.00000	779	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,937.00000	3,335	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			701.00000	591	28.71	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 12/06/2009 Currency Future	16.30	Call			1,756.00000	3,125	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			820.00000	681	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,587.00000	2,923	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			951.00000	779	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,480.00000	2,794	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,045.00000	850	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,815.00000	3,194	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			779.00000	650	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,533.00000	2,858	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			998.00000	814	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,434.00000	2,730	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,098.00000	886	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,391.00000	2,668	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,156.00000	924	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,434.00000	2,730	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,098.00000	886	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,349.00000	2,607	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,214.00000	962	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,727.00000	3,091	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			841.00000	697	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,614.00000	2,957	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			929.00000	762	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,560.00000	2,891	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			974.00000	797	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,455.00000	2,762	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,069.00000	868	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,413.00000	2,699	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,127.00000	905	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,370.00000	2,637	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,185.00000	943	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,329.00000	2,576	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,243.00000	982	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,845.00000	3,229	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			759.00000	635	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,785.00000	3,160	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			800.00000	665	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,727.00000	3,091	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			841.00000	697	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,455.00000	2,762	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,069.00000	868	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,250.00000	2,457	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,365.00000	1,063	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,213.00000	2,399	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,427.00000	1,105	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,177.00000	2,342	28.71	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 12/06/2009 Currency Future	17.55	Put			1,491.00000	1,148	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,142.00000	2,286	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,556.00000	1,192	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	1,919	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			0.00000	1,525	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	1,883	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			0.00000	1,589	28.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	1,845	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			0.00000	1,651	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	1,805	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			0.00000	1,710	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	1,765	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			0.00000	1,771	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	1,727	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			0.00000	1,833	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	1,690	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			0.00000	1,896	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	1,653	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			0.00000	1,959	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	1,618	29.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			0.00000	2,024	29.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			14.10080		12.97840		44.26	39,538,643.20	2,804	52,708.00
€ / R On 12/12/2008 Currency Future	13.00	Call			556.00000	1,576	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			578.00000	476	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			868.00000	1,996	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			290.00000	296	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			718.00000	1,814	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			389.00000	364	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			621.00000	1,676	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			493.00000	425	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			744.00000	1,850	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			366.00000	349	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			969.00000	2,110	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			240.00000	259	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,266.00000	2,429	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			138.00000	178	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,227.00000	2,388	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			148.00000	187	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,306.00000	2,470	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			128.00000	170	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,227.00000	2,388	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			148.00000	187	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,076.00000	2,227	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			197.00000	226	43.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.05	Call			1,112.00000	2,267	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			184.00000	216	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,039.00000	2,188	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			211.00000	237	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,388.00000	2,554	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			109.00000	153	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,347.00000	2,512	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			118.00000	161	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,429.00000	2,596	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			101.00000	146	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,514.00000	2,682	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			85.00000	131	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,733.00000	2,900	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			55.00000	99	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,644.00000	2,812	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			66.00000	111	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,557.00000	2,725	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			78.00000	124	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,471.00000	2,639	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			93.00000	138	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,150.00000	2,307	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			172.00000	206	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,689.00000	2,856	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			60.00000	105	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,600.00000	2,768	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			72.00000	118	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,266.00000	2,429	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			138.00000	178	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,188.00000	2,347	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			160.00000	196	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,004.00000	2,149	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			225.00000	248	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			935.00000	2,072	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			256.00000	271	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			901.00000	2,034	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			273.00000	283	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			836.00000	1,959	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			308.00000	308	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,733.00000	2,900	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			55.00000	99	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,644.00000	2,812	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			66.00000	111	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,306.00000	2,470	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			128.00000	170	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			901.00000	2,034	43.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Put			273.00000	283	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			774.00000	1,886	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			346.00000	335	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			935.00000	2,072	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			256.00000	271	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			805.00000	1,922	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			326.00000	322	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,471.00000	2,639	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			93.00000	138	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,076.00000	2,227	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			197.00000	226	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			868.00000	1,996	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			290.00000	296	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			744.00000	1,850	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			366.00000	349	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			692.00000	1,779	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			414.00000	378	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			774.00000	1,886	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			346.00000	335	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			668.00000	1,744	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			440.00000	394	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			577.00000	1,609	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			549.00000	458	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			536.00000	1,544	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			608.00000	493	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			497.00000	1,480	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			669.00000	530	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			462.00000	1,419	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			733.00000	568	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			644.00000	1,710	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			466.00000	409	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			599.00000	1,642	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			521.00000	442	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			536.00000	1,544	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			608.00000	493	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			644.00000	1,710	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			466.00000	409	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			516.00000	1,512	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			638.00000	511	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			479.00000	1,449	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			701.00000	549	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			445.00000	1,388	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			766.00000	588	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			413.00000	1,329	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			834.00000	628	43.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.70	Call			0.00000	1,162	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			0.00000	761	43.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			0.00000	1,114	43.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			0.00000	813	43.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			0.00000	1,069	43.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			0.00000	868	43.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			0.00000	1,025	44.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			0.00000	924	44.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	983	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			0.00000	982	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			0.00000	941	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			0.00000	1,040	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	901	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			0.00000	1,100	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			0.00000	862	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			0.00000	1,161	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			0.00000	825	44.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			0.00000	1,224	44.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.39210		13.24200		36.88	23,070,536.30	1,603	14,703.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,372.00000	2,557	33.59	511,400,000.00	200	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			330.00000	365	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			837.00000	1,889	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			845.00000	746	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,083.00000	2,216	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			541.00000	524	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			965.00000	2,062	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			673.00000	619	34.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			899.00000	1,973	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			757.00000	681	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,010.00000	2,122	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			618.00000	580	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,190.00000	2,348	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			448.00000	456	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,438.00000	2,629	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			296.00000	337	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,438.00000	2,629	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			296.00000	337	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,472.00000	2,666	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			280.00000	324	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,405.00000	2,593	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			313.00000	351	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,278.00000	2,451	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			386.00000	408	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,308.00000	2,486	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			366.00000	394	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.45	Call			1,219.00000	2,382	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			427.00000	439	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,582.00000	2,781	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			240.00000	289	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,340.00000	2,521	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			348.00000	379	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,508.00000	2,703	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			266.00000	311	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,895.00000	3,102	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			153.00000	210	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,814.00000	3,020	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			172.00000	228	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,735.00000	2,939	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			193.00000	247	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,658.00000	2,859	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			216.00000	267	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,308.00000	2,486	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			366.00000	394	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,855.00000	3,061	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			163.00000	219	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,775.00000	2,980	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			183.00000	238	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,696.00000	2,899	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			204.00000	257	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,619.00000	2,820	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			227.00000	278	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,545.00000	2,742	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			253.00000	300	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,472.00000	2,666	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			280.00000	324	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,658.00000	2,859	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			216.00000	267	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,248.00000	2,416	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			406.00000	424	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,405.00000	2,593	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			313.00000	351	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,163.00000	2,314	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			471.00000	472	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,109.00000	2,248	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			517.00000	506	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,163.00000	2,314	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			471.00000	472	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,109.00000	2,248	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			517.00000	506	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,058.00000	2,185	34.21	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 16/03/2009 Currency Future	12.75	Put			566.00000	543	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,135.00000	2,281	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			493.00000	489	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,775.00000	2,980	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			183.00000	238	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,619.00000	2,820	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			227.00000	278	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,278.00000	2,451	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			386.00000	408	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,135.00000	2,281	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			493.00000	489	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,034.00000	2,153	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			592.00000	561	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			987.00000	2,092	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			645.00000	600	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			798.00000	1,835	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			906.00000	793	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			708.00000	1,707	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,066.00000	915	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			630.00000	1,588	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,238.00000	1,046	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			561.00000	1,477	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,419.00000	1,185	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			942.00000	2,032	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			700.00000	640	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			857.00000	1,916	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			815.00000	724	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			779.00000	1,808	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			937.00000	816	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			708.00000	1,707	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,066.00000	915	35.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,034.00000	2,153	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			592.00000	561	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			676.00000	1,658	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,134.00000	966	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			587.00000	1,520	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,345.00000	1,128	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			512.00000	1,395	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,570.00000	1,303	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			725.00000	1,732	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,033.00000	890	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			548.00000	1,456	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,456.00000	1,214	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,937.00000	3,144	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			145.00000	202	33.38	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	13.55	Call			725.00000	1,732	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,033.00000	890	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			548.00000	1,456	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,456.00000	1,214	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			478.00000	1,335	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,686.00000	1,393	36.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			0.00000	1,611	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			0.00000	1,019	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			0.00000	1,355	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			0.00000	1,363	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			0.00000	1,131	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			0.00000	1,739	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			0.00000	946	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			0.00000	2,154	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	793	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			0.00000	2,601	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	667	39.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			0.00000	3,075	39.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.66030		13.47790		33.51	146,603.00	10	65.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,027.00000	2,146	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,049.00000	986	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,300.00000	2,507	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			722.00000	747	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,171.00000	2,352	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			844.00000	842	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,088.00000	2,233	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			960.00000	922	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,192.00000	2,383	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			814.00000	822	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,385.00000	2,604	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			657.00000	694	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,663.00000	2,908	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			485.00000	548	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,631.00000	2,873	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			503.00000	563	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,696.00000	2,943	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			468.00000	533	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,631.00000	2,873	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			503.00000	563	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,505.00000	2,736	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			577.00000	626	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,536.00000	2,770	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			558.00000	610	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,444.00000	2,670	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			616.00000	659	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Call			1,831.00000	3,086	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			403.00000	476	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,567.00000	2,804	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			539.00000	594	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,729.00000	2,978	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			451.00000	518	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,797.00000	3,050	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			419.00000	490	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,763.00000	3,014	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			435.00000	504	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,083.00000	3,347	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			305.00000	386	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,009.00000	3,271	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			331.00000	411	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,937.00000	3,196	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			359.00000	436	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,866.00000	3,123	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			388.00000	462	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,598.00000	2,838	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			521.00000	578	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,046.00000	3,309	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			318.00000	398	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,973.00000	3,233	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			345.00000	423	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,901.00000	3,159	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			373.00000	449	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,505.00000	2,736	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			577.00000	626	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,797.00000	3,050	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			419.00000	490	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,474.00000	2,703	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			596.00000	642	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,415.00000	2,637	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			637.00000	676	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,831.00000	3,086	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			403.00000	476	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,763.00000	3,014	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			435.00000	504	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,328.00000	2,539	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			700.00000	729	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,121.00000	3,385	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			293.00000	374	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,973.00000	3,233	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			345.00000	423	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,444.00000	2,670	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			616.00000	659	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,273.00000	2,476	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			745.00000	765	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,219.00000	2,413	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			791.00000	803	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,328.00000	2,539	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			700.00000	729	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,474.00000	2,703	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			596.00000	642	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,357.00000	2,571	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			679.00000	711	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,663.00000	2,908	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			485.00000	548	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,598.00000	2,838	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			521.00000	578	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,357.00000	2,571	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			679.00000	711	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,300.00000	2,507	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			722.00000	747	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,245.00000	2,444	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			768.00000	784	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,219.00000	2,413	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			791.00000	803	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,130.00000	2,292	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			902.00000	881	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,047.00000	2,175	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,019.00000	964	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,008.00000	2,118	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,080.00000	1,007	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			970.00000	2,062	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,142.00000	1,051	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			934.00000	2,007	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,206.00000	1,097	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,151.00000	2,322	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			873.00000	861	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,109.00000	2,262	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			931.00000	902	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,067.00000	2,203	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			989.00000	943	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,008.00000	2,118	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,080.00000	1,007	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,109.00000	2,262	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			931.00000	902	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			989.00000	2,090	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,111.00000	1,029	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			952.00000	2,034	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,174.00000	1,074	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			917.00000	1,980	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,239.00000	1,120	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			883.00000	1,927	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,305.00000	1,166	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	1,749	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			0.00000	1,339	33.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	1,710	33.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			0.00000	1,400	33.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	1,668	33.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			0.00000	1,458	33.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	1,626	33.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			0.00000	1,516	33.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	1,586	33.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			0.00000	1,575	33.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	1,546	33.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			0.00000	1,636	33.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	1,508	33.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			0.00000	1,697	33.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	1,470	33.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			0.00000	1,760	33.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	1,434	33.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			0.00000	1,824	33.92	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.35500		272.22500		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			72,415.00000	27,827	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			165.00000	4,277	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.42700		280.44500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			283.42900		288.28800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.04500		115.50300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.41800		118.91900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			120.84200		122.38600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.67000		274.58600		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,565.00000	1,397	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,705.00000	44,697	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.64800		282.70500		0.00	2,776,480.00	1	253.00
GOVI On 07/05/2009 jGovi			285.74450		290.94150		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			329.17400		329.17400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			338.78400		338.78400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			351.85500		351.36300		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
J153 On 31/08/2010 jSwap			10.59000		10.31300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.66600		9.37800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.00800		8.71500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.83700		9.55500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.56100		9.28900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.59500		9.34000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.49200		9.23700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.27500		12.22100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.21400		12.11500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.48500		11.19600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.62100		10.31000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.93500		9.57300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.47700		9.12400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.18700		9.88900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.78000		9.45300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.46100		9.13300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.90400		9.53900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.40800		9.09400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.26400		8.95200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.56400		9.21000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.20700		8.94200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.10400		8.84100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.81300		11.81300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.93400		11.93000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.15900		12.13100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.63900		261.64300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.20200		269.38300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 07/05/2009 Index Future			270.87700		277.23600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.50400		9.08600		3.00	561,632,268.90	5,190	3,526.00
R153 On 06/11/2008 Bond Future	9.00	Call			252.00000	54	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			399.00000	908	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			478.00000	143	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			200.00000	572	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Call			112.00000	17	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			686.00000	1,298	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.18900		8.69700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,053.00000	1,470	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			146.00000	289	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.82900		8.23700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,320.00000	1,872	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,050.00000	1,347	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.32800		8.98300		8.80	0.00	0	9,023.00
R157 On 06/11/2008 Bond Future	8.75	Call			532.00000	127	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,884.00000	3,444	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,120.00000	1,595	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			190.00000	630	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,024.00000	5,082	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			5.00000	29	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.22700		8.86300		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,192.00000	1,361	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,829.00000	4,022	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,719.00000	2,531	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,569.00000	2,405	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,732.00000	5,105	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			554.00000	950	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,638.00000	3,284	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,126.00000	1,795	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.12600		8.74300		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,969.00000	2,860	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,571.00000	3,537	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.06000		8.72700		0.00	5,839,120.50	50	5,107.00
R186 On 06/11/2008 Bond Future	8.50	Call			38.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,366.00000	5,620	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.97300		8.63300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			6,060.00000	2,996	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			38.00000	352	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.89300		8.54400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,882.00000	2,318	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
R186 On 07/05/2009 Bond Future	9.00	Put			364.00000	1,282	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.10500		11.96500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			162.00000	144	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,110.00000	1,134	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.35600		11.13000		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			6.00000	3	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			25.00000	34	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.31200		10.93500		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			139.00000	91	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			120.00000	184	0.44	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.43800		9.08200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			68.00000	2	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,600.00000	3,143	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.29400		8.91900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,990.00000	999	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			525.00000	1,192	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.15400		8.75900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,809.00000	1,722	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			696.00000	1,314	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.32600		8.98200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			3.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,874.00000	4,854	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.21600		8.85800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,557.00000	1,177	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			321.00000	986	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.10700		8.73600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,327.00000	1,158	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			828.00000	1,757	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.32700		8.98300		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			2.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,098.00000	5,221	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.22400		8.86800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,612.00000	1,110	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			266.00000	953	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.12800		8.75900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,312.00000	1,080	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			832.00000	1,854	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.44400		9.09800		0.00	0.00	0	1,730.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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			4,399.00000	5,735	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.28000		8.91300		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,799.00000	980	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			534.00000	1,092	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.12500		8.73600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,982.00000	1,222	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,020.00000	1,673	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.30800		8.96500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,048.00000	5,208	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.21100		8.85700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,669.00000	1,087	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			202.00000	846	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.12500		8.75900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,253.00000	988	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			734.00000	1,763	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.27600		8.93300		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			63.00000	0	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			1,279.00000	3,430	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.17900		8.83000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			729.00000	144	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,257.00000	2,929	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.11900		8.76700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,229.00000	415	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,341.00000	2,795	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.68300		8.37100		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			5,714.00000	8,347	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.60800		8.29100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,854.00000	3,205	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2.00000	63	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.53700		8.21500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,528.00000	3,849	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			11.00000	117	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.13700		270.69100		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			274.01000		278.69800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			282.00000		286.82300		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
ZAAD On 12/12/2008 Currency Future			6.96690	6.55640		47.89	1,546,651.80	222	7,631.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		269.00000	723	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		263.00000	306	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		366.00000	850	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		159.00000	233	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		426.00000	918	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		119.00000	201	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		494.00000	989	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		88.00000	172	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		314.00000	785	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		208.00000	268	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		459.00000	953	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		103.00000	186	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		314.00000	785	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		208.00000	268	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		230.00000	670	46.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		324.00000	353	46.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		230.00000	670	46.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		324.00000	353	46.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		183.00000	597	47.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		427.00000	430	47.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		170.00000	575	47.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		463.00000	458	47.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		146.00000	533	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		540.00000	516	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		269.00000	723	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		263.00000	306	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		249.00000	696	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		293.00000	329	45.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		395.00000	883	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		138.00000	216	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		339.00000	817	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		182.00000	250	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		291.00000	754	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		234.00000	287	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call		213.00000	645	46.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put		357.00000	378	46.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		158.00000	554	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		501.00000	487	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		133.00000	512	48.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		576.00000	545	48.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		198.00000	620	46.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		391.00000	404	46.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		120.00000	492	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		614.00000	575	48.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.05	Call			120.00000	492	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			614.00000	575	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			98.00000	454	48.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			691.00000	637	48.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			79.00000	419	49.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			773.00000	702	49.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			63.00000	387	49.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			857.00000	770	49.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			146.00000	533	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			540.00000	516	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			98.00000	454	48.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			691.00000	637	48.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			339.00000	817	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			182.00000	250	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			158.00000	554	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			501.00000	487	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			108.00000	473	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			652.00000	606	48.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			88.00000	436	48.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			732.00000	669	48.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			532.00000	1,025	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			75.00000	158	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			611.00000	1,101	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			54.00000	134	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			395.00000	883	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			138.00000	216	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			183.00000	597	47.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			427.00000	430	47.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			782.00000	1,260	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			26.00000	93	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			695.00000	1,179	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			38.00000	112	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			828.00000	1,301	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			21.00000	84	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			738.00000	1,219	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			32.00000	102	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			652.00000	1,140	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			46.00000	123	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			571.00000	1,063	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			64.00000	146	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			494.00000	989	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			88.00000	172	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			571.00000	1,063	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			64.00000	146	45.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			652.00000	1,140	45.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	5.95	Put		46.00000	123	45.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.10410	6.68160		31.28	1,065,615.00	150	911.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		382.00000	744	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		401.00000	340	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		491.00000	900	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		259.00000	246	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		544.00000	968	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		212.00000	214	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		605.00000	1,039	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		173.00000	185	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		445.00000	835	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		313.00000	281	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		572.00000	1,003	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		191.00000	199	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		445.00000	835	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		313.00000	281	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		363.00000	719	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		432.00000	365	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		329.00000	672	29.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		497.00000	418	29.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		313.00000	650	30.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		531.00000	446	30.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		298.00000	630	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		567.00000	476	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		284.00000	610	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		603.00000	506	30.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		382.00000	744	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		401.00000	340	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		423.00000	804	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		342.00000	300	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		402.00000	774	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		371.00000	320	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		516.00000	934	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		235.00000	230	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		467.00000	867	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		285.00000	263	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		346.00000	695	29.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		464.00000	391	29.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		313.00000	650	30.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		531.00000	446	30.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		258.00000	571	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		677.00000	567	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		491.00000	900	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		259.00000	246	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		271.00000	590	31.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	536	31.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			639.00000	1,075	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			157.00000	171	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			516.00000	934	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			235.00000	230	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			271.00000	590	31.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			639.00000	536	31.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			243.00000	552	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	598	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			228.00000	533	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			746.00000	629	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			200.00000	498	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			818.00000	694	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			175.00000	465	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			894.00000	761	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			214.00000	515	31.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			782.00000	661	31.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			187.00000	481	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			856.00000	727	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			346.00000	695	29.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			464.00000	391	29.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			200.00000	498	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			818.00000	694	32.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			402.00000	774	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			371.00000	320	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			298.00000	630	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			567.00000	476	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			243.00000	552	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	598	31.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			709.00000	1,150	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			128.00000	146	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			639.00000	1,075	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			157.00000	171	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			863.00000	1,308	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			81.00000	104	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			784.00000	1,228	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			103.00000	123	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			823.00000	1,267	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			92.00000	113	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			746.00000	1,188	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			115.00000	134	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			674.00000	1,112	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			142.00000	158	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			674.00000	1,112	29.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			142.00000	158	29.25	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	7.20	Call			0.00000	533	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			0.00000	629	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			0.00000	465	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			0.00000	761	32.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			0.00000	435	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			0.00000	831	32.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.21660		6.78470		27.66	0.00	0	400.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			472.00000	814	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			487.00000	397	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			575.00000	965	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			340.00000	299	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			623.00000	1,031	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			288.00000	264	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			648.00000	1,064	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			264.00000	248	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			532.00000	903	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			397.00000	336	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			648.00000	1,064	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			264.00000	248	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			532.00000	903	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			397.00000	336	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			453.00000	790	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			518.00000	424	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			419.00000	747	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			584.00000	480	26.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			403.00000	726	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			618.00000	510	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			387.00000	707	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			653.00000	540	26.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			373.00000	688	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			688.00000	572	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			511.00000	872	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			427.00000	356	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			598.00000	998	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			313.00000	281	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			553.00000	934	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			368.00000	317	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			435.00000	768	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			551.00000	451	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			346.00000	651	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			761.00000	634	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			711.00000	1,134	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			226.00000	217	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			435.00000	768	26.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			551.00000	451	26.22	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	6.70	Call			511.00000	872	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			427.00000	356	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			346.00000	651	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			761.00000	634	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			313.00000	613	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			828.00000	697	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			283.00000	579	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			898.00000	762	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			255.00000	546	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			970.00000	830	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			491.00000	843	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			456.00000	376	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			453.00000	790	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			518.00000	424	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			359.00000	669	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			724.00000	603	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			329.00000	632	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			794.00000	665	27.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			298.00000	596	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			863.00000	729	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			268.00000	562	28.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			934.00000	795	28.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			283.00000	579	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			898.00000	762	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			359.00000	669	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			724.00000	603	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			777.00000	1,206	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			193.00000	189	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			920.00000	1,358	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			136.00000	141	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			847.00000	1,281	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			162.00000	164	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			777.00000	1,206	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			193.00000	189	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			711.00000	1,134	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			226.00000	217	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			472.00000	814	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			487.00000	397	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			883.00000	1,319	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			149.00000	152	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			812.00000	1,243	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			177.00000	176	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			744.00000	1,170	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			209.00000	203	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			679.00000	1,099	25.77	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	6.35	Put		245.00000	232	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		812.00000	1,243	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		177.00000	176	25.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		0.00000	516	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		0.00000	899	28.96	0.00	0	0.00

Total for Derivatives:							2,283,870,713.50	116,832	503,103.00
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Grand Total:							2,283,870,713.50	116,832	503,103.00
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