

Daily MTM Report

Daily summary for 20/10/2008

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			19.26756		19.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.60000		9.53000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.34500		9.28500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.08000		9.01500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.17500		12.16100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.47000		9.41000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.35000		9.28500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.34500		9.28500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.48000		9.42000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.33000		9.26500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.29900		9.23100			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				8.68000	8.61500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.37810		10.23680		45.94	590,036,497.40	56,854	272,279.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,553.00000	2,694	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			16.00000	16	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			604.00000	675	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			867.00000	797	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			506.00000	566	47.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,069.00000	988	47.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,016.00000	1,122	43.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			379.00000	344	43.66	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,045.00000	1,154	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			358.00000	325	43.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,340.00000	1,465	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			203.00000	187	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,137.00000	1,251	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			300.00000	273	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,201.00000	1,319	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			264.00000	241	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,075.00000	1,185	43.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			338.00000	307	43.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,269.00000	1,391	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			232.00000	213	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,137.00000	1,251	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			300.00000	273	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,413.00000	1,541	42.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			177.00000	163	42.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,376.00000	1,502	42.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			190.00000	174	42.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,731.00000	1,867	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			95.00000	89	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,528.00000	1,659	42.25	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			141.00000	131	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,859.00000	1,997	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			73.00000	69	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,903.00000	2,041	41.65	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			66.00000	63	41.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,947.00000	2,085	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			60.00000	57	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,036.00000	2,176	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			49.00000	48	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,991.00000	2,131	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			55.00000	53	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,174.00000	2,315	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			37.00000	37	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,267.00000	2,408	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	30	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,816.00000	1,953	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			79.00000	75	41.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,362.00000	2,503	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	25	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,174.00000	2,315	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			37.00000	37	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,082.00000	2,222	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			45.00000	44	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,648.00000	1,782	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			112.00000	104	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,082.00000	2,222	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			45.00000	44	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,731.00000	1,867	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			95.00000	89	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,568.00000	1,700	42.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			131.00000	122	42.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,457.00000	2,598	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			20.00000	20	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,362.00000	2,503	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	25	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,991.00000	2,131	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			55.00000	53	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,409.00000	2,551	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			22.00000	22	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,315.00000	2,456	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			28.00000	27	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,221.00000	2,361	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			34.00000	33	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,128.00000	2,268	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			41.00000	40	41.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,774.00000	1,910	41.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			87.00000	82	41.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,690.00000	1,824	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			103.00000	96	41.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,489.00000	1,619	42.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.90	Put			153.00000	141	42.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,648.00000	1,782	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			112.00000	104	42.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,568.00000	1,700	42.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			131.00000	122	42.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,608.00000	1,741	42.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			121.00000	113	42.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,528.00000	1,659	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			141.00000	131	42.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,451.00000	1,580	42.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			164.00000	152	42.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,304.00000	1,427	42.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			217.00000	199	42.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,234.00000	1,355	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			248.00000	227	42.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,169.00000	1,285	43.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			282.00000	256	43.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,105.00000	1,218	43.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			319.00000	290	43.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,340.00000	1,465	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			203.00000	187	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,269.00000	1,391	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			232.00000	213	42.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			906.00000	1,004	44.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			470.00000	426	44.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			808.00000	898	44.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			571.00000	520	44.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			720.00000	802	45.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			683.00000	624	45.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,903.00000	2,041	41.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			66.00000	63	41.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			906.00000	1,004	44.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			470.00000	426	44.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			960.00000	1,062	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			423.00000	384	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			856.00000	950	44.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			519.00000	471	44.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			763.00000	849	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			626.00000	571	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			679.00000	758	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			743.00000	680	45.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			960.00000	1,062	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			423.00000	384	43.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			763.00000	849	45.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			626.00000	571	45.11	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	9.30	Call		1,201.00000	1,319	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put		264.00000	241	42.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call		932.00000	1,033	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put		446.00000	405	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call		832.00000	923	44.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put		545.00000	495	44.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call		741.00000	825	45.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put		654.00000	597	45.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		660.00000	737	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		773.00000	709	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call		450.00000	504	47.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put		1,213.00000	1,126	47.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call		337.00000	376	49.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put		1,600.00000	1,498	49.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call		252.00000	282	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put		2,016.00000	1,904	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call		182.00000	207	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put		2,446.00000	2,329	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call		700.00000	780	45.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put		713.00000	652	45.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Call		521.00000	583	47.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put		1,034.00000	955	47.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call		389.00000	435	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put		1,402.00000	1,307	48.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call		292.00000	326	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put		1,805.00000	1,698	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call		219.00000	244	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put		2,232.00000	2,116	51.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call		0.00000	1,285	43.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put		0.00000	256	43.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call		0.00000	976	44.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put		0.00000	448	44.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call		0.00000	737	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put		0.00000	709	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call		0.00000	550	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put		0.00000	1,022	47.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call		0.00000	411	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put		0.00000	1,382	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call		0.00000	308	50.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put		0.00000	1,780	50.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call		0.00000	231	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put		0.00000	2,202	51.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.61190	10.46390		37.20	7,269,151.50	685	35,914.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		2,669.00000	2,812	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		105.00000	100	36.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Call			860.00000	943	37.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,146.00000	1,081	37.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,310.00000	1,427	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			596.00000	565	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,589.00000	1,714	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			425.00000	402	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,460.00000	1,582	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			497.00000	470	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,339.00000	1,457	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			575.00000	545	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,524.00000	1,647	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			460.00000	436	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,399.00000	1,519	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			535.00000	507	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,655.00000	1,783	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			392.00000	371	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,977.00000	2,111	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			263.00000	249	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,939.00000	2,073	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			276.00000	261	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,091.00000	2,227	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			227.00000	215	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,091.00000	2,227	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			227.00000	215	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,130.00000	2,267	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			216.00000	205	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,249.00000	2,388	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			185.00000	176	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,209.00000	2,347	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			195.00000	185	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,170.00000	2,307	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			206.00000	195	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,330.00000	2,470	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			167.00000	158	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,130.00000	2,267	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			216.00000	205	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,539.00000	2,681	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			126.00000	119	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,455.00000	2,596	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			141.00000	134	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,372.00000	2,511	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			158.00000	150	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,290.00000	2,429	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			176.00000	167	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,053.00000	2,188	36.32	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	8.65	Put			239.00000	226	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,902.00000	2,035	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			289.00000	273	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,290.00000	2,429	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			176.00000	167	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,209.00000	2,347	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			195.00000	185	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,902.00000	2,035	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			289.00000	273	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,830.00000	1,961	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			316.00000	299	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,582.00000	2,724	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			118.00000	112	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,497.00000	2,638	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	126	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,413.00000	2,553	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			149.00000	142	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,015.00000	2,149	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			251.00000	237	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,497.00000	2,638	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	126	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,413.00000	2,553	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			149.00000	142	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,015.00000	2,149	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			251.00000	237	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,939.00000	2,073	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			276.00000	261	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,866.00000	1,998	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			302.00000	286	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,539.00000	2,681	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			126.00000	119	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,455.00000	2,596	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			141.00000	134	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,053.00000	2,188	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			239.00000	226	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,330.00000	2,470	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			167.00000	158	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,794.00000	1,925	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			330.00000	313	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,724.00000	1,853	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			360.00000	341	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,655.00000	1,783	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			392.00000	371	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,724.00000	1,853	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			360.00000	341	36.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,524.00000	1,647	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			460.00000	436	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,399.00000	1,519	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			535.00000	507	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,339.00000	1,457	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			575.00000	545	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,866.00000	1,998	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			302.00000	286	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,589.00000	1,714	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			425.00000	402	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,281.00000	1,397	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			618.00000	585	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,225.00000	1,339	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			661.00000	627	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,171.00000	1,283	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			707.00000	671	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,281.00000	1,397	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			618.00000	585	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,225.00000	1,339	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			661.00000	627	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,122.00000	1,228	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			758.00000	716	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,556.00000	1,681	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			442.00000	419	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,492.00000	1,615	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			478.00000	453	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,430.00000	1,550	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			516.00000	489	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,369.00000	1,488	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			555.00000	526	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,253.00000	1,368	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			639.00000	606	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,198.00000	1,311	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			684.00000	649	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,144.00000	1,255	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			730.00000	693	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,101.00000	1,201	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			787.00000	739	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,013.00000	1,109	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			899.00000	847	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			972.00000	1,066	36.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			958.00000	904	36.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			933.00000	1,023	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,019.00000	961	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			896.00000	982	37.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put		1,082.00000	1,020	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		826.00000	906	37.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		1,212.00000	1,144	37.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call		787.00000	870	37.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put		1,273.00000	1,208	37.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		750.00000	833	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		1,336.00000	1,271	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		714.00000	795	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,401.00000	1,333	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		1,144.00000	1,255	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		730.00000	693	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		1,101.00000	1,201	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		787.00000	739	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		1,056.00000	1,153	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		842.00000	791	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call		933.00000	1,023	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put		1,019.00000	961	37.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call		896.00000	982	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put		1,082.00000	1,020	37.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		0.00000	1,175	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		0.00000	763	36.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		0.00000	1,131	36.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		0.00000	819	36.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		0.00000	1,087	36.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		0.00000	876	36.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		0.00000	1,044	37.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		0.00000	932	37.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		0.00000	1,002	37.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		0.00000	991	37.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call		0.00000	963	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put		0.00000	1,051	37.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call		0.00000	924	37.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put		0.00000	1,112	37.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		0.00000	888	37.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		0.00000	1,176	37.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call		0.00000	853	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put		0.00000	1,241	37.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.82570	10.67630		33.27	0.00	0	2,165.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1,153.00000	1,223	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,127.00000	1,047	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		1,042.00000	1,103	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,316.00000	1,227	33.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		1,484.00000	1,573	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		758.00000	697	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		1,749.00000	1,847	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.50	Put			572.00000	522	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,627.00000	1,722	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			651.00000	596	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,512.00000	1,602	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			736.00000	676	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,687.00000	1,784	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			611.00000	558	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,569.00000	1,661	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			693.00000	635	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,812.00000	1,913	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			535.00000	487	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,113.00000	2,224	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			387.00000	348	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,113.00000	2,224	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			387.00000	348	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,221.00000	2,334	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			344.00000	309	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,257.00000	2,372	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			331.00000	296	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,294.00000	2,410	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			318.00000	284	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,369.00000	2,486	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	261	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,331.00000	2,448	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			305.00000	272	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,483.00000	2,604	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			257.00000	228	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,331.00000	2,448	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			305.00000	272	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,185.00000	2,297	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			358.00000	322	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,641.00000	2,765	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			215.00000	189	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,561.00000	2,684	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			235.00000	208	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,407.00000	2,525	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			280.00000	250	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,044.00000	2,152	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			418.00000	377	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,976.00000	2,082	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			449.00000	406	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,601.00000	2,724	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			225.00000	199	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,522.00000	2,644	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			246.00000	218	32.56	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	8.50	Call			2,445.00000	2,564	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			269.00000	239	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,149.00000	2,261	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			373.00000	335	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,078.00000	2,188	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			402.00000	362	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,010.00000	2,117	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			433.00000	391	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,804.00000	2,931	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			177.00000	156	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,722.00000	2,848	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			195.00000	172	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,407.00000	2,525	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			280.00000	250	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,483.00000	2,604	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			257.00000	228	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,681.00000	2,806	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			205.00000	181	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,522.00000	2,644	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			246.00000	218	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,149.00000	2,261	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			373.00000	335	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,369.00000	2,486	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			292.00000	261	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,294.00000	2,410	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			318.00000	284	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,221.00000	2,334	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			344.00000	309	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,010.00000	2,117	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			433.00000	391	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,942.00000	2,047	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			466.00000	422	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,876.00000	1,979	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			500.00000	454	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,942.00000	2,047	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			466.00000	422	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,627.00000	1,722	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			651.00000	596	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,687.00000	1,784	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			611.00000	558	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,457.00000	1,544	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			781.00000	719	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,403.00000	1,488	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			827.00000	762	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,351.00000	1,434	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.20	Put		874.00000	808	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1,876.00000	1,979	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		500.00000	454	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		1,569.00000	1,661	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		693.00000	635	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		1,403.00000	1,488	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		827.00000	762	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1,300.00000	1,380	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		923.00000	855	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		1,812.00000	1,913	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		535.00000	487	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		1,512.00000	1,602	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		736.00000	676	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,718.00000	1,815	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		592.00000	540	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,657.00000	1,753	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		631.00000	577	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		1,598.00000	1,691	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		672.00000	615	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,540.00000	1,631	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		714.00000	656	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		1,430.00000	1,516	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		803.00000	740	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		1,377.00000	1,461	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		850.00000	785	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,325.00000	1,407	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		899.00000	831	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		1,278.00000	1,354	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		951.00000	879	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1,193.00000	1,266	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,067.00000	990	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		1,115.00000	1,181	33.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		1,188.00000	1,105	33.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1,078.00000	1,141	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,251.00000	1,166	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		1,008.00000	1,066	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,382.00000	1,290	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		972.00000	1,031	33.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,446.00000	1,355	33.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		934.00000	994	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		1,508.00000	1,418	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		898.00000	955	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,571.00000	1,479	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1,300.00000	1,380	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		923.00000	855	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,256.00000	1,329	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			979.00000	903	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,213.00000	1,288	32.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,037.00000	962	32.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,173.00000	1,244	32.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,096.00000	1,018	32.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,134.00000	1,202	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,157.00000	1,076	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,096.00000	1,161	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,220.00000	1,135	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,060.00000	1,122	33.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,283.00000	1,196	33.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,025.00000	1,084	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,349.00000	1,259	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			991.00000	1,048	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,415.00000	1,322	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	1,329	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			0.00000	903	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	1,244	32.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			0.00000	1,018	32.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	1,161	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			0.00000	1,135	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	1,122	33.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	1,196	33.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	1,048	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			0.00000	1,322	33.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	1,013	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			0.00000	1,388	33.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			17.71410		17.60510		48.36	106,284.60	6	20,760.00
£ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	1,307	48.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			0.00000	1,293	48.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,169.00000	1,147	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,664.00000	1,533	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			1,846.00000	1,845	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			891.00000	781	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2,279.00000	2,296	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			624.00000	532	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,118.00000	2,128	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			713.00000	614	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,181.00000	2,194	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			676.00000	580	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,313.00000	2,330	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			607.00000	516	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,380.00000	2,400	47.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.80	Put			575.00000	486	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			2,448.00000	2,471	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			543.00000	457	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			2,808.00000	2,844	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			403.00000	330	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,883.00000	2,922	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			378.00000	308	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			2,998.00000	3,041	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			343.00000	277	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,846.00000	2,883	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			391.00000	319	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			2,771.00000	2,806	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			416.00000	342	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,661.00000	2,692	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			456.00000	378	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,037.00000	3,081	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			332.00000	267	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,116.00000	3,163	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			311.00000	248	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			2,960.00000	3,001	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			355.00000	287	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			3,155.00000	3,203	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			300.00000	239	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,276.00000	3,328	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			270.00000	214	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			3,481.00000	3,539	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			226.00000	175	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			3,398.00000	3,454	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			243.00000	190	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,316.00000	3,370	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			261.00000	205	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,235.00000	3,286	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			280.00000	222	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,076.00000	3,122	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			321.00000	258	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,921.00000	2,962	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			366.00000	298	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,195.00000	3,245	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			290.00000	231	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,883.00000	2,922	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			378.00000	308	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,734.00000	2,768	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			429.00000	353	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			2,697.00000	2,729	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			442.00000	365	47.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.45	Call			2,625.00000	2,654	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			470.00000	390	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,553.00000	2,580	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			498.00000	416	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			3,439.00000	3,497	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			234.00000	182	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			3,357.00000	3,412	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			252.00000	198	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,276.00000	3,328	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			270.00000	214	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			2,589.00000	2,617	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			484.00000	403	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,518.00000	2,544	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			513.00000	430	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,483.00000	2,507	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			528.00000	443	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,116.00000	3,163	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			311.00000	248	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,734.00000	2,768	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			429.00000	353	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,316.00000	3,370	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			261.00000	205	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,235.00000	3,286	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			280.00000	222	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,921.00000	2,962	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			366.00000	298	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,846.00000	2,883	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			391.00000	319	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,037.00000	3,081	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			332.00000	267	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,661.00000	2,692	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			456.00000	378	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,380.00000	2,400	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			575.00000	486	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,246.00000	2,262	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			641.00000	547	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,181.00000	2,194	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			676.00000	580	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,518.00000	2,544	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			513.00000	430	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,313.00000	2,330	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			607.00000	516	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,055.00000	2,063	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			750.00000	649	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,313.00000	2,330	47.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.90	Put			607.00000	516	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,118.00000	2,128	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			713.00000	614	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,994.00000	1,999	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			789.00000	685	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1,934.00000	1,937	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			829.00000	723	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,994.00000	1,999	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			789.00000	685	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			1,875.00000	1,876	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			870.00000	761	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,553.00000	2,580	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			498.00000	416	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,483.00000	2,507	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			528.00000	443	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			2,414.00000	2,436	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			559.00000	472	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,346.00000	2,365	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			591.00000	501	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,214.00000	2,228	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			659.00000	564	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2,149.00000	2,161	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			694.00000	597	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,086.00000	2,095	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			731.00000	631	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,024.00000	2,031	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			769.00000	667	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1,964.00000	1,968	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			808.00000	704	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1,904.00000	1,906	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			849.00000	742	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			1,789.00000	1,786	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			934.00000	822	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			1,733.00000	1,728	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			978.00000	864	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1,678.00000	1,671	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,023.00000	907	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,625.00000	1,616	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,070.00000	952	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,327.00000	1,307	48.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,422.00000	1,293	48.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,287.00000	1,265	48.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,482.00000	1,351	48.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,248.00000	1,225	48.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,543.00000	1,411	48.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.00	Call			1,210.00000	1,186	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,605.00000	1,471	48.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,129.00000	1,106	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,724.00000	1,592	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,090.00000	1,066	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,785.00000	1,652	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,052.00000	1,027	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,847.00000	1,713	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1,015.00000	990	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			1,910.00000	1,776	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,547.00000	1,535	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,142.00000	1,021	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,501.00000	1,483	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,195.00000	1,069	47.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,455.00000	1,438	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,250.00000	1,124	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,411.00000	1,394	48.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,306.00000	1,180	48.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,369.00000	1,350	48.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,364.00000	1,236	48.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	1,438	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			0.00000	1,124	47.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			0.00000	1,350	48.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			0.00000	1,236	48.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			0.00000	1,225	48.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			0.00000	1,411	48.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			0.00000	1,147	48.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			0.00000	1,533	48.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.04100		17.92660		35.28	1,298,952.00	72	17,045.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1,625.00000	1,644	35.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,648.00000	1,553	35.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,433.00000	1,453	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			1,957.00000	1,862	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,105.00000	2,144	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,129.00000	1,053	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,550.00000	2,600	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			823.00000	759	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			2,365.00000	2,411	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			938.00000	870	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,425.00000	2,473	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			899.00000	832	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,613.00000	2,665	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			787.00000	724	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,305.00000	2,350	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			979.00000	909	34.79	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 16/03/2009 Currency Future	16.00	Call			2,678.00000	2,731	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			751.00000	690	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3,016.00000	3,078	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			590.00000	537	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,087.00000	3,150	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			560.00000	509	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,231.00000	3,298	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			505.00000	457	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,123.00000	3,187	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			546.00000	496	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,087.00000	3,150	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			560.00000	509	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,052.00000	3,114	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			575.00000	523	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2,947.00000	3,007	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			620.00000	566	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,268.00000	3,335	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			491.00000	444	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,342.00000	3,411	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			466.00000	420	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			3,380.00000	3,449	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			453.00000	408	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			3,687.00000	3,763	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			360.00000	322	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			3,609.00000	3,683	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			382.00000	342	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,531.00000	3,604	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			405.00000	363	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,455.00000	3,526	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			428.00000	385	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			3,305.00000	3,373	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			478.00000	432	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,159.00000	3,223	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			532.00000	482	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,531.00000	3,604	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			405.00000	363	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,455.00000	3,526	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			428.00000	385	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,159.00000	3,223	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			532.00000	482	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			2,878.00000	2,936	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			651.00000	595	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,810.00000	2,867	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			684.00000	626	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			3,648.00000	3,723	34.79	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 16/03/2009 Currency Future	14.65	Put			371.00000	332	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			3,570.00000	3,643	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			393.00000	352	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			3,493.00000	3,565	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			417.00000	374	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			3,417.00000	3,487	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			441.00000	396	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,195.00000	3,260	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			518.00000	469	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,810.00000	2,867	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			684.00000	626	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,743.00000	2,799	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			717.00000	658	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,342.00000	3,411	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			466.00000	420	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,268.00000	3,335	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			491.00000	444	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,123.00000	3,187	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			546.00000	496	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2,981.00000	3,042	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			605.00000	551	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,912.00000	2,971	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			636.00000	580	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			2,844.00000	2,902	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			667.00000	611	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			2,777.00000	2,833	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			700.00000	642	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,912.00000	2,971	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			636.00000	580	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,550.00000	2,600	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			823.00000	759	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,487.00000	2,536	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			860.00000	795	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,425.00000	2,473	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			899.00000	832	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,743.00000	2,799	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			717.00000	658	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			2,247.00000	2,290	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,020.00000	949	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,678.00000	2,731	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			751.00000	690	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,613.00000	2,665	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			787.00000	724	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,487.00000	2,536	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			860.00000	795	34.79	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 16/03/2009 Currency Future	16.60	Call			2,305.00000	2,350	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			979.00000	909	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,189.00000	2,231	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,063.00000	990	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2,645.00000	2,698	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			769.00000	707	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			2,581.00000	2,632	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			805.00000	741	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			2,518.00000	2,568	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			841.00000	777	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			2,456.00000	2,504	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			879.00000	813	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2,395.00000	2,441	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			918.00000	850	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2,335.00000	2,380	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			958.00000	889	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,276.00000	2,319	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			999.00000	928	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,218.00000	2,260	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,041.00000	969	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,161.00000	2,202	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,084.00000	1,011	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,743.00000	2,799	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			717.00000	658	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,050.00000	2,088	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,174.00000	1,097	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,997.00000	2,033	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,220.00000	1,142	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,944.00000	1,978	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,267.00000	1,187	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,892.00000	1,925	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,315.00000	1,234	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1,586.00000	1,604	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			1,709.00000	1,613	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,548.00000	1,565	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,771.00000	1,674	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,510.00000	1,526	35.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			1,834.00000	1,735	35.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,474.00000	1,489	35.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,898.00000	1,798	35.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,393.00000	1,411	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,017.00000	1,920	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,354.00000	1,371	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,077.00000	1,980	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,316.00000	1,332	35.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.75	Put			2,139.00000	2,041	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,278.00000	1,294	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,202.00000	2,103	35.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,791.00000	1,822	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,415.00000	1,331	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,748.00000	1,772	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,472.00000	1,381	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,706.00000	1,728	34.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,529.00000	1,437	34.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,665.00000	1,686	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,588.00000	1,495	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	1,772	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			0.00000	1,381	34.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	1,686	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			0.00000	1,495	35.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	1,565	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			0.00000	1,674	35.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	1,489	35.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			0.00000	1,798	35.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			18.33780		18.22820		31.37	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,867.00000	1,870	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			1,889.00000	1,782	31.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,679.00000	1,683	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,201.00000	2,095	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			2,334.00000	2,355	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,355.00000	1,267	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2,791.00000	2,824	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,013.00000	936	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			2,612.00000	2,641	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,134.00000	1,053	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,642.00000	2,671	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,113.00000	1,033	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,821.00000	2,855	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			993.00000	917	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,584.00000	2,611	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,155.00000	1,073	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,883.00000	2,918	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			955.00000	880	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3,239.00000	3,282	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			760.00000	694	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,340.00000	3,386	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			712.00000	649	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3,444.00000	3,493	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			666.00000	605	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,306.00000	3,351	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Put			728.00000	664	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			3,272.00000	3,317	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			744.00000	679	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,205.00000	3,248	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			777.00000	710	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3,514.00000	3,564	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			636.00000	577	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3,586.00000	3,637	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			607.00000	549	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,340.00000	3,386	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			712.00000	649	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3,621.00000	3,674	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			593.00000	536	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,916.00000	3,975	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			488.00000	437	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,841.00000	3,899	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			513.00000	461	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			3,767.00000	3,823	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			539.00000	485	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3,694.00000	3,748	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			566.00000	510	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,550.00000	3,601	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			622.00000	563	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,479.00000	3,528	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			651.00000	591	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3,409.00000	3,457	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			681.00000	619	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,916.00000	3,975	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			488.00000	437	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,841.00000	3,899	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			513.00000	461	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,550.00000	3,601	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			622.00000	563	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,479.00000	3,528	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			651.00000	591	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,730.00000	3,785	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			552.00000	497	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,658.00000	3,711	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			579.00000	523	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,375.00000	3,422	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			697.00000	634	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,172.00000	3,214	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			794.00000	726	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,205.00000	3,248	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			777.00000	710	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.90	Call			3,139.00000	3,180	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			811.00000	742	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,074.00000	3,113	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			845.00000	775	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			3,879.00000	3,937	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			501.00000	449	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3,804.00000	3,861	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			526.00000	473	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,730.00000	3,785	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			552.00000	497	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,658.00000	3,711	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			579.00000	523	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,375.00000	3,422	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			697.00000	634	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,306.00000	3,351	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			728.00000	664	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,009.00000	3,047	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			881.00000	809	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,946.00000	2,982	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			917.00000	844	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,139.00000	3,180	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			811.00000	742	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,009.00000	3,047	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			881.00000	809	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,106.00000	3,147	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			828.00000	759	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,041.00000	3,080	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			863.00000	792	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,821.00000	2,855	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			993.00000	917	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			2,760.00000	2,792	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,032.00000	955	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,701.00000	2,731	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,072.00000	993	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,074.00000	3,113	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			845.00000	775	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,883.00000	2,918	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			955.00000	880	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,701.00000	2,731	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,072.00000	993	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,584.00000	2,611	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,155.00000	1,073	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,946.00000	2,982	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			917.00000	844	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,642.00000	2,671	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Put			1,113.00000	1,033	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,526.00000	2,553	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,198.00000	1,115	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			2,470.00000	2,495	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,242.00000	1,157	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,526.00000	2,553	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,198.00000	1,115	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			2,415.00000	2,438	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,287.00000	1,200	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,852.00000	2,886	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			974.00000	898	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			2,730.00000	2,762	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,052.00000	974	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			2,671.00000	2,701	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,093.00000	1,013	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,555.00000	2,582	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,177.00000	1,094	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,498.00000	2,524	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,220.00000	1,136	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			2,442.00000	2,466	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,264.00000	1,179	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			2,387.00000	2,410	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,309.00000	1,222	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			2,977.00000	3,015	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			899.00000	827	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,914.00000	2,950	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			936.00000	862	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,852.00000	2,886	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			974.00000	898	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,555.00000	2,582	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,177.00000	1,094	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,280.00000	2,301	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,402.00000	1,313	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,228.00000	2,247	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,450.00000	1,359	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,177.00000	2,194	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,499.00000	1,407	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,127.00000	2,143	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,548.00000	1,455	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,829.00000	1,831	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			1,951.00000	1,843	31.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,792.00000	1,793	31.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,013.00000	1,905	31.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,755.00000	1,755	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,077.00000	1,967	31.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Call		1,720.00000	1,719	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		2,142.00000	2,031	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		1,639.00000	1,642	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		2,260.00000	2,154	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		1,599.00000	1,602	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		2,321.00000	2,214	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		1,561.00000	1,562	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		2,382.00000	2,275	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		1,523.00000	1,524	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		2,445.00000	2,336	31.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		2,029.00000	2,042	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		1,650.00000	1,554	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		1,987.00000	1,993	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		1,708.00000	1,606	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		1,946.00000	1,951	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		1,768.00000	1,663	31.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		1,906.00000	1,910	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		1,828.00000	1,722	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	1,993	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		0.00000	1,606	30.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	1,910	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		0.00000	1,722	31.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	1,793	31.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		0.00000	1,905	31.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	1,719	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		0.00000	2,031	31.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.78240	13.75650		44.03	0.00	0	52,345.00
€ / R On 12/12/2008 Currency Future	13.65	Call		978.00000	978	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		872.00000	845	43.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		799.00000	796	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,143.00000	1,114	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		1,314.00000	1,320	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		558.00000	537	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		1,707.00000	1,717	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		351.00000	334	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		1,536.00000	1,543	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		429.00000	411	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		1,407.00000	1,413	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		500.00000	480	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		1,569.00000	1,577	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		413.00000	395	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		1,815.00000	1,825	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		308.00000	293	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		2,120.00000	2,133	42.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.85	Put			213.00000	201	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,080.00000	2,094	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			224.00000	211	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,160.00000	2,174	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			203.00000	191	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,080.00000	2,094	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			224.00000	211	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,926.00000	1,938	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			270.00000	256	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,964.00000	1,976	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			258.00000	244	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,889.00000	1,900	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			282.00000	268	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,240.00000	2,255	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			184.00000	173	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,200.00000	2,214	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			193.00000	182	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,281.00000	2,296	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			175.00000	164	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,364.00000	2,380	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			157.00000	147	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,576.00000	2,594	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			120.00000	111	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,490.00000	2,507	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			134.00000	125	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,406.00000	2,422	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			149.00000	139	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,322.00000	2,338	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			166.00000	155	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,003.00000	2,015	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			246.00000	233	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,533.00000	2,550	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			127.00000	118	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,448.00000	2,464	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			141.00000	132	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,120.00000	2,133	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			213.00000	201	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,041.00000	2,054	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			235.00000	222	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,852.00000	1,863	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			295.00000	280	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,779.00000	1,789	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			322.00000	306	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,743.00000	1,752	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			336.00000	320	42.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.45	Call			1,672.00000	1,681	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			366.00000	349	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,576.00000	2,594	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			120.00000	111	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,490.00000	2,507	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			134.00000	125	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,160.00000	2,174	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			203.00000	191	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,743.00000	1,752	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			336.00000	320	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,603.00000	1,611	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			397.00000	379	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,779.00000	1,789	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			322.00000	306	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,637.00000	1,646	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			381.00000	364	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,322.00000	2,338	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			166.00000	155	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,926.00000	1,938	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			270.00000	256	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,707.00000	1,717	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			351.00000	334	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,569.00000	1,577	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			413.00000	395	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,503.00000	1,510	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			446.00000	428	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,603.00000	1,611	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			397.00000	379	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,470.00000	1,477	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			464.00000	445	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,345.00000	1,350	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			538.00000	518	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,285.00000	1,289	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			578.00000	557	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,226.00000	1,230	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			620.00000	598	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,170.00000	1,173	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			663.00000	641	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,438.00000	1,445	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			482.00000	462	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,376.00000	1,381	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			519.00000	499	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,285.00000	1,289	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			578.00000	557	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,438.00000	1,445	42.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.80	Put			482.00000	462	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,255.00000	1,260	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			599.00000	577	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,198.00000	1,201	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			641.00000	619	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,142.00000	1,145	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			686.00000	663	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,092.00000	1,091	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			735.00000	708	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			957.00000	956	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			900.00000	874	43.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			915.00000	913	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			958.00000	931	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			874.00000	872	44.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,018.00000	990	44.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			836.00000	833	44.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,079.00000	1,051	44.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			761.00000	760	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,205.00000	1,178	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			723.00000	721	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,266.00000	1,239	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			686.00000	684	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,329.00000	1,301	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			650.00000	648	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,394.00000	1,366	44.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,115.00000	1,118	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			708.00000	685	42.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,069.00000	1,067	43.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			762.00000	735	43.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,023.00000	1,022	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			816.00000	790	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			935.00000	934	43.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			929.00000	902	43.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			894.00000	893	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			988.00000	960	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			855.00000	853	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,048.00000	1,020	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			817.00000	814	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,111.00000	1,082	44.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			781.00000	778	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,175.00000	1,145	44.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			0.00000	1,044	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			0.00000	762	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			0.00000	1,000	43.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			0.00000	818	43.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Call			0.00000	913	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			0.00000	931	44.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			0.00000	796	44.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			0.00000	1,114	44.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.05800		14.03340		35.98	0.00	0	14,703.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,309.00000	1,301	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,276.00000	1,243	35.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,158.00000	1,148	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,525.00000	1,490	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,244.00000	2,249	32.41	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			410.00000	391	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,640.00000	1,633	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			857.00000	825	34.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,931.00000	1,930	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			598.00000	572	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,792.00000	1,788	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			708.00000	680	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,714.00000	1,709	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			781.00000	751	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,845.00000	1,843	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			662.00000	635	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,051.00000	2,053	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			517.00000	495	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,312.00000	2,318	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			379.00000	360	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,312.00000	2,318	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			379.00000	360	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,347.00000	2,353	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			363.00000	345	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,278.00000	2,283	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			394.00000	375	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,145.00000	2,149	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			462.00000	441	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,177.00000	2,181	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			444.00000	423	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,082.00000	2,084	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			498.00000	476	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,453.00000	2,462	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			320.00000	304	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,210.00000	2,215	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			427.00000	407	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,382.00000	2,389	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			349.00000	331	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,759.00000	2,771	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			226.00000	213	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.60	Call			2,679.00000	2,690	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			245.00000	232	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,601.00000	2,611	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			268.00000	253	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,527.00000	2,536	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			293.00000	278	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,177.00000	2,181	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			444.00000	423	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,719.00000	2,730	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			235.00000	222	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,639.00000	2,649	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			256.00000	241	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,564.00000	2,573	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			280.00000	265	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,490.00000	2,498	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			306.00000	290	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,418.00000	2,425	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			334.00000	317	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,347.00000	2,353	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			363.00000	345	32.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,527.00000	2,536	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			293.00000	278	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,113.00000	2,116	32.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			480.00000	458	32.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,278.00000	2,283	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			394.00000	375	32.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,020.00000	2,021	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			537.00000	513	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,960.00000	1,960	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			577.00000	552	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,020.00000	2,021	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			537.00000	513	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,960.00000	1,960	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			577.00000	552	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,902.00000	1,901	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			619.00000	593	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,990.00000	1,991	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			557.00000	533	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,639.00000	2,649	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			256.00000	241	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,490.00000	2,498	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			306.00000	290	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,145.00000	2,149	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			462.00000	441	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,990.00000	1,991	33.07	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	12.60	Put			557.00000	533	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,873.00000	1,872	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			640.00000	614	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,818.00000	1,815	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			685.00000	657	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,593.00000	1,585	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			909.00000	877	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,478.00000	1,469	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,045.00000	1,011	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,370.00000	1,361	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,187.00000	1,153	35.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,270.00000	1,262	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,336.00000	1,304	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,765.00000	1,761	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			732.00000	703	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,664.00000	1,658	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			831.00000	800	34.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,570.00000	1,561	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			936.00000	903	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,478.00000	1,469	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,045.00000	1,011	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,873.00000	1,872	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			640.00000	614	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,434.00000	1,425	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,100.00000	1,067	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,194.00000	1,185	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,461.00000	1,427	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,501.00000	1,491	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,017.00000	983	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,251.00000	1,242	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,367.00000	1,334	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,800.00000	2,811	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			216.00000	203	31.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,501.00000	1,491	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,017.00000	983	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,251.00000	1,242	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,367.00000	1,334	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,141.00000	1,131	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,557.00000	1,523	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,391.00000	1,382	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,158.00000	1,124	35.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			965.00000	954	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,932.00000	1,896	37.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			808.00000	795	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,374.00000	2,337	38.38	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	16.20	Call			679.00000	666	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,845.00000	2,808	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			557.00000	544	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,324.00000	3,286	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,845.00000	1,843	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			662.00000	635	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,547.00000	1,538	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			964.00000	930	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,290.00000	1,282	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,306.00000	1,274	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,073.00000	1,062	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,690.00000	1,654	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			896.00000	884	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,112.00000	2,076	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			751.00000	738	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,567.00000	2,530	38.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			632.00000	619	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,049.00000	3,011	39.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.30780		14.29230		32.40	0.00	0	65.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,542.00000	1,523	32.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,449.00000	1,415	32.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,373.00000	1,353	32.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,730.00000	1,695	32.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,872.00000	1,856	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,080.00000	1,048	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,214.00000	2,201	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			821.00000	793	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,066.00000	2,052	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			924.00000	894	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,954.00000	1,938	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,011.00000	981	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,095.00000	2,081	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			903.00000	873	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,305.00000	2,293	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			763.00000	736	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,596.00000	2,587	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			604.00000	579	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,563.00000	2,553	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			621.00000	595	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,630.00000	2,621	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			588.00000	563	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,563.00000	2,553	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			621.00000	595	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,432.00000	2,421	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			690.00000	663	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.50	Call			2,464.00000	2,454	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			672.00000	646	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,368.00000	2,357	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			726.00000	699	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,768.00000	2,760	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			525.00000	502	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,497.00000	2,486	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			654.00000	629	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,664.00000	2,655	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			572.00000	548	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,733.00000	2,725	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			541.00000	517	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,698.00000	2,690	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			556.00000	532	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,019.00000	3,014	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			427.00000	406	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,946.00000	2,940	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			454.00000	432	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,874.00000	2,867	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			482.00000	459	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,803.00000	2,795	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			511.00000	488	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,530.00000	2,520	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			637.00000	612	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,983.00000	2,977	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			440.00000	419	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,910.00000	2,903	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			468.00000	446	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,838.00000	2,831	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			496.00000	473	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,432.00000	2,421	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			690.00000	663	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,733.00000	2,725	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			541.00000	517	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,400.00000	2,389	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			707.00000	681	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,337.00000	2,325	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			744.00000	717	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,768.00000	2,760	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			525.00000	502	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,698.00000	2,690	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			556.00000	532	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,244.00000	2,231	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			802.00000	774	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,056.00000	3,051	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.65	Put			414.00000	394	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,910.00000	2,903	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			468.00000	446	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,368.00000	2,357	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			726.00000	699	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,184.00000	2,170	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			841.00000	813	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,124.00000	2,111	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			882.00000	853	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,244.00000	2,231	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			802.00000	774	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,400.00000	2,389	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			707.00000	681	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,274.00000	2,262	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			782.00000	754	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,596.00000	2,587	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			604.00000	579	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,530.00000	2,520	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			637.00000	612	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,274.00000	2,262	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			782.00000	754	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,214.00000	2,201	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			821.00000	793	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,154.00000	2,140	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			861.00000	833	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,124.00000	2,111	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			882.00000	853	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,009.00000	1,995	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			967.00000	937	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,899.00000	1,883	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,057.00000	1,026	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,845.00000	1,829	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,103.00000	1,072	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,793.00000	1,777	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,151.00000	1,119	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,742.00000	1,725	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,199.00000	1,167	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,038.00000	2,023	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			945.00000	915	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,981.00000	1,966	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			989.00000	959	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,926.00000	1,911	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,034.00000	1,003	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,845.00000	1,829	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,103.00000	1,072	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.30	Call		1,981.00000	1,966	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		989.00000	959	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,819.00000	1,803	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,127.00000	1,095	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,767.00000	1,751	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,175.00000	1,143	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1,716.00000	1,700	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,224.00000	1,192	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		1,667.00000	1,650	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,275.00000	1,242	31.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		1,522.00000	1,503	32.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,479.00000	1,445	32.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		1,483.00000	1,464	32.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,540.00000	1,506	32.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		1,445.00000	1,426	32.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,603.00000	1,568	32.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		1,408.00000	1,389	32.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,666.00000	1,631	32.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		1,335.00000	1,315	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,793.00000	1,757	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		1,295.00000	1,275	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,853.00000	1,817	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		1,257.00000	1,236	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,915.00000	1,879	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		1,219.00000	1,199	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,977.00000	1,941	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		1,624.00000	1,606	32.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,332.00000	1,298	32.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		1,582.00000	1,564	32.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,390.00000	1,356	32.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		1,502.00000	1,483	32.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,510.00000	1,475	32.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		1,464.00000	1,444	32.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,571.00000	1,537	32.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		1,426.00000	1,407	32.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,634.00000	1,599	32.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		1,390.00000	1,371	32.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,698.00000	1,663	32.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		1,355.00000	1,335	32.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,763.00000	1,727	32.91	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.42300	268.29000		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call		35,243.00000	27,426	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		2,343.00000	3,196	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.49700	276.39100		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
ALBI On 07/05/2009 Index Future			283.41200		283.41200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.98200		114.21300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.26500		117.59200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			120.63500		121.02200		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.69000		270.51750		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,217.00000	922	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			37,042.00000	44,022	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.45700		278.52150		0.00	63,815,110.00	23	276.00
GOVI On 07/05/2009 jGovi			285.43150		286.64500		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			352.00700		352.00700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.62100		10.60400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.64400		9.61500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.97000		8.95700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.82100		9.79000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.54400		9.50400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.58700		9.55100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.48500		9.45200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.27500		12.27500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.23000		12.20200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.53200		11.49700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.66800		10.62300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.97300		9.96500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.55200		9.53900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.21700		10.20000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.81200		9.79400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.48800		9.46900		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
JN05 On 07/11/2008 jNote			9.91500		9.84900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.39800		9.36300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.24800		9.21300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.56700		9.50200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.19800		9.16100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.09200		9.05700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.80400		11.80900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.91200		11.92600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13300		12.14700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.76400		256.92000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.13000		264.52100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			270.69300		272.23700		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.54100		9.46600		3.00	0.00	0	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			156.00000	100	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			521.00000	592	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			59.00000	32	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			849.00000	948	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			18.00000	8	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,235.00000	1,351	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.23200		9.14400		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,517.00000	1,413	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			270.00000	295	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.87800		8.77300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,908.00000	1,823	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,313.00000	1,359	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.33000		9.25800		8.80	0.00	0	9,023.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,840.00000	1,490	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			480.00000	537	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			161.00000	83	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,082.00000	3,412	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,466.00000	5,057	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			17.00000	15	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.22900		9.15300		8.80	2,524,823.60	20	5,093.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,737.00000	2,481	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,203.00000	2,366	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,495.00000	1,317	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,749.00000	3,989	8.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	10.00	Call			5,408.00000	5,060	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			846.00000	917	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			3,525.00000	3,234	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,628.00000	1,756	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.12800		9.04800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,057.00000	2,823	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,316.00000	3,511	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.06200		8.99100		0.00	0.00	0	5,107.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,950.00000	5,639	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.97500		8.90200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,569.00000	2,964	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			232.00000	340	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.89500		8.82000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			2,765.00000	2,289	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,014.00000	1,272	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.12500		12.09300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			137.00000	109	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,122.00000	1,104	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.37000		11.30300		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			4.00000	3	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			32.00000	35	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.34300		11.25300		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			97.00000	86	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			172.00000	188	0.44	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.45100		9.37900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			3.00000	1	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,880.00000	3,200	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.30700		9.23100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,131.00000	952	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,048.00000	1,202	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.16800		9.08800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			1,878.00000	1,675	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,187.00000	1,326	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.32800		9.25700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,460.00000	4,865	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.21800		9.14300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,405.00000	1,151	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			801.00000	972	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future			9.11000	9.03200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,349.00000	1,137	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,529.00000	1,752	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.32900	9.25700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,794.00000	5,233	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.22600	9.15200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,352.00000	1,085	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		758.00000	940	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.13000	9.05300		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		1,278.00000	1,061	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,600.00000	1,847	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.45800	9.38500		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,509.00000	5,788	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.29400	9.21700		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,094.00000	936	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		971.00000	1,100	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.14000	9.05800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,332.00000	1,183	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,542.00000	1,689	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.31000	9.23900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,779.00000	5,220	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.21300	9.13900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,343.00000	1,063	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		655.00000	835	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.12700	9.05100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		1,188.00000	970	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,505.00000	1,757	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.28000	9.20900		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call		0.00000	0	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put		3,004.00000	3,456	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.18200	9.11000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		205.00000	133	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		2,551.00000	2,938	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.12200	9.05100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		522.00000	401	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,470.00000	2,800	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
R209 On 06/11/2008 Bond Future			8.67500		8.60400		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			7,694.00000	8,281	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.59900		8.52700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,849.00000	3,271	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			29.00000	54	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.52800		8.45500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,494.00000	3,914	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			68.00000	107	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.15800		266.98300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			273.82300		274.88300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			281.69300		282.90000		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.17690		7.02790		46.65	143,538.00	20	7,601.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			518.00000	565	46.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			540.00000	438	46.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			561.00000	611	45.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			483.00000	384	45.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			765.00000	843	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			287.00000	216	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			894.00000	984	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			217.00000	157	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			964.00000	1,059	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			186.00000	133	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,037.00000	1,138	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			159.00000	111	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			828.00000	912	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			250.00000	185	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			1,000.00000	1,098	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			172.00000	121	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			828.00000	912	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			250.00000	185	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			704.00000	777	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			327.00000	250	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			704.00000	777	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			327.00000	250	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			629.00000	687	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			402.00000	310	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			606.00000	660	45.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			428.00000	333	45.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			765.00000	843	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			287.00000	216	44.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.60	Call			734.00000	809	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			306.00000	233	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			929.00000	1,021	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			201.00000	145	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			861.00000	948	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			233.00000	171	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			796.00000	877	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			268.00000	200	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			678.00000	745	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			351.00000	268	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			583.00000	635	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			455.00000	358	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			539.00000	587	45.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			511.00000	410	45.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			653.00000	714	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			375.00000	287	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			518.00000	565	46.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			540.00000	438	46.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			479.00000	521	46.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			601.00000	494	46.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			442.00000	480	47.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			664.00000	553	47.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			409.00000	442	47.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			731.00000	615	47.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			561.00000	611	45.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			483.00000	384	45.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			479.00000	521	46.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			601.00000	494	46.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			861.00000	948	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			233.00000	171	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			583.00000	635	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			455.00000	358	45.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			498.00000	542	46.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			570.00000	466	46.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			460.00000	500	46.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			632.00000	523	46.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,074.00000	1,178	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			146.00000	101	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,151.00000	1,260	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			123.00000	83	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			929.00000	1,021	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			201.00000	145	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			629.00000	687	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			402.00000	310	44.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,313.00000	1,431	44.50	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	5.80	Put		85.00000	55	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		1,231.00000	1,345	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		103.00000	68	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		1,355.00000	1,476	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		77.00000	49	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		1,272.00000	1,388	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		94.00000	61	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,191.00000	1,302	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		113.00000	75	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,112.00000	1,219	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		134.00000	92	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		1,037.00000	1,138	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		159.00000	111	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,112.00000	1,219	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		134.00000	92	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,191.00000	1,302	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		113.00000	75	44.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		378.00000	407	47.95	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		800.00000	680	47.95	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		0.00000	375	48.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		0.00000	748	48.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.30350	7.14930		33.64	0.00	0	911.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		622.00000	684	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		623.00000	530	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		642.00000	705	32.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		593.00000	502	32.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		824.00000	915	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		375.00000	312	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		979.00000	1,081	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		279.00000	227	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		1,045.00000	1,152	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		246.00000	198	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		1,115.00000	1,225	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		215.00000	172	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		915.00000	1,012	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		315.00000	259	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		1,080.00000	1,188	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		230.00000	185	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		915.00000	1,012	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		315.00000	259	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		795.00000	884	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		396.00000	331	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		749.00000	824	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		450.00000	371	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		727.00000	795	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Put			478.00000	392	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			706.00000	771	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			507.00000	418	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			684.00000	748	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			535.00000	445	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			824.00000	915	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			375.00000	312	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			884.00000	979	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			334.00000	276	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			854.00000	947	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			354.00000	293	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,012.00000	1,116	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			262.00000	212	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			946.00000	1,046	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			297.00000	243	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			772.00000	854	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			422.00000	350	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			727.00000	795	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			478.00000	392	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			979.00000	1,081	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			279.00000	227	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			663.00000	726	32.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			564.00000	473	32.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,150.00000	1,263	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			201.00000	160	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,012.00000	1,116	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			262.00000	212	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			663.00000	726	32.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			564.00000	473	32.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			622.00000	684	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			623.00000	530	33.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			603.00000	663	33.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			654.00000	560	33.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			566.00000	622	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			717.00000	619	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			532.00000	584	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			783.00000	681	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			584.00000	643	33.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			685.00000	589	33.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			549.00000	603	33.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			749.00000	649	33.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			772.00000	854	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			422.00000	350	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			566.00000	622	33.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			717.00000	619	33.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call		854.00000	947	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		354.00000	293	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		706.00000	771	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		507.00000	418	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		1,224.00000	1,340	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		174.00000	137	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		1,150.00000	1,263	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		201.00000	160	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		1,378.00000	1,502	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		128.00000	99	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		1,299.00000	1,420	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		150.00000	117	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		1,338.00000	1,461	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		139.00000	107	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		1,261.00000	1,380	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		162.00000	127	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		1,187.00000	1,301	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		187.00000	148	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		1,187.00000	1,301	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		187.00000	148	31.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		603.00000	663	33.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		654.00000	560	33.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		532.00000	584	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		783.00000	681	33.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		500.00000	549	34.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		851.00000	745	34.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		516.00000	566	34.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		817.00000	713	34.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		485.00000	532	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		886.00000	778	34.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		0.00000	515	34.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		0.00000	812	34.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		0.00000	485	35.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		0.00000	881	35.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.40460	7.25130		29.79	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		711.00000	766	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		709.00000	612	29.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		730.00000	787	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		679.00000	582	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		903.00000	986	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		452.00000	381	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		1,052.00000	1,145	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		350.00000	290	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		1,115.00000	1,212	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		314.00000	258	28.15	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	6.40	Call			1,148.00000	1,247	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	243	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			990.00000	1,079	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			389.00000	325	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,148.00000	1,247	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	243	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			990.00000	1,079	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			389.00000	325	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			875.00000	956	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			474.00000	401	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			833.00000	898	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			531.00000	443	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			812.00000	870	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			561.00000	465	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			792.00000	848	28.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			591.00000	493	28.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			771.00000	827	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			619.00000	522	28.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			961.00000	1,047	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			409.00000	343	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,083.00000	1,178	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			332.00000	274	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,021.00000	1,112	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			369.00000	307	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			854.00000	927	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			502.00000	422	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,216.00000	1,319	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			264.00000	214	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			854.00000	927	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			502.00000	422	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			961.00000	1,047	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			409.00000	343	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			730.00000	787	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			679.00000	582	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			692.00000	746	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			740.00000	642	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			656.00000	707	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	702	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			622.00000	669	30.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			871.00000	765	30.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			932.00000	1,016	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			430.00000	362	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			875.00000	956	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			474.00000	401	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			750.00000	806	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.15	Put			649.00000	552	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			673.00000	726	29.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			772.00000	672	29.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			639.00000	688	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			837.00000	733	29.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			656.00000	707	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			805.00000	702	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			750.00000	806	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			649.00000	552	28.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,285.00000	1,392	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			234.00000	188	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,432.00000	1,547	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			181.00000	142	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,358.00000	1,469	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			206.00000	164	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,285.00000	1,392	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			234.00000	188	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,216.00000	1,319	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			264.00000	214	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			903.00000	986	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			452.00000	381	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,395.00000	1,507	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			193.00000	153	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,321.00000	1,430	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			220.00000	176	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,250.00000	1,355	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			249.00000	201	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,182.00000	1,283	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			280.00000	228	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,321.00000	1,430	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			220.00000	176	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			591.00000	635	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			939.00000	830	30.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			606.00000	652	30.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			905.00000	797	30.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			576.00000	618	30.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			974.00000	863	30.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	746	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			0.00000	642	29.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	602	30.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			0.00000	897	30.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	571	31.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			0.00000	967	31.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								665,194,357.10	57,680	509,165.00

Grand Total: 665,194,357.10 57,680 509,165.00