



# Daily MTM Report

Daily summary for 30/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.32500		19.35800			0.00	0	0.00
R153 On 31/08/2010 Bond			9.46000		9.64000		85,877,880,000.00		9,078,000	0.00
R157 On 15/09/2015 Bond			9.05000		9.09000		57,467,500,000.00		6,350,000	0.00
R186 On 21/12/2026 Bond			8.76000		8.78500		49,686,720,000.00		5,672,000	0.00
R196 On 28/02/2009 Bond			12.24900		12.30300		0.00		0	0.00
R201 On 21/12/2014 Bond			9.18000		9.22500		38,932,380,000.00		4,241,000	0.00
R203 On 15/09/2017 Bond			9.06000		9.09500		26,083,740,000.00		2,879,000	0.00
R204 On 21/12/2018 Bond			9.05500		9.09500		27,943,730,000.00		3,086,000	0.00
R206 On 15/01/2014 Bond			9.19000		9.23500		14,998,080,000.00		1,632,000	0.00
R207 On 15/01/2020 Bond			9.04000		9.07000		18,821,280,000.00		2,082,000	0.00
R208 On 31/03/2021 Bond			9.00400		9.02700		10,192,528,000.00		1,132,000	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				8.37000	8.40000			13,509,180,000.00	1,614,000	0.00
<b>Total for j-Bonds:</b>								<b>143,513,018,000.00</b>	<b>37,766,000</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.10110		10.10710		42.04	544,782,626.30	53,933	285,250.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			631.00000	582	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			624.00000	580	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			390.00000	346	45.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,133.00000	1,095	45.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			743.00000	694	40.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			486.00000	443	40.98	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			555.00000	506	43.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			748.00000	705	43.00	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			333.00000	293	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,326.00000	1,291	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			313.00000	274	47.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,406.00000	1,373	47.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			488.00000	440	43.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			880.00000	839	43.95	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			295.00000	256	47.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,488.00000	1,455	47.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			261.00000	225	48.69	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			415.00000	371	45.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,058.00000	1,019	45.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,654.00000	1,624	48.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			537.00000	488	43.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			780.00000	737	43.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,428.00000	2,419	43.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			21.00000	18	43.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			402.00000	358	45.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,095.00000	1,057	45.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			872.00000	825	39.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			365.00000	324	39.92	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			900.00000	854	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			343.00000	303	39.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,192.00000	1,155	38.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			185.00000	154	38.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			988.00000	945	39.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			281.00000	244	39.07	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 12/12/2008 Currency Future	9.30	Call			1,053.00000	1,011	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			246.00000	210	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			928.00000	883	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			321.00000	282	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,121.00000	1,082	38.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			214.00000	181	38.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			988.00000	945	39.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			281.00000	244	39.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,266.00000	1,231	38.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			159.00000	130	38.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,229.00000	1,193	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			172.00000	142	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,587.00000	1,562	37.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			80.00000	61	37.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,382.00000	1,351	37.97	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			125.00000	100	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,721.00000	1,700	38.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			64.00000	49	38.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,766.00000	1,747	38.69	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			59.00000	46	38.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,812.00000	1,794	38.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			55.00000	43	38.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,904.00000	1,888	39.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			47.00000	37	39.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,858.00000	1,841	39.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			51.00000	40	39.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,044.00000	2,031	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	30	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,138.00000	2,127	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	26	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,676.00000	1,654	38.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			69.00000	53	38.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,233.00000	2,223	41.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			26.00000	22	41.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,044.00000	2,031	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			36.00000	30	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,950.00000	1,936	39.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			43.00000	34	39.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,504.00000	1,476	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			97.00000	75	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,950.00000	1,936	39.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			43.00000	34	39.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,587.00000	1,562	37.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			80.00000	61	37.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,422.00000	1,392	37.88	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	8.80	Put			115.00000	91	37.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,330.00000	2,321	42.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			23.00000	19	42.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,233.00000	2,223	41.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			26.00000	22	41.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,858.00000	1,841	39.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			51.00000	40	39.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,281.00000	2,272	41.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			24.00000	20	41.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,185.00000	2,175	41.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			28.00000	24	41.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,091.00000	2,079	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			33.00000	28	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,997.00000	1,983	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			40.00000	32	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,632.00000	1,608	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			75.00000	57	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,545.00000	1,519	37.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			88.00000	67	37.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,343.00000	1,310	38.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			136.00000	109	38.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,504.00000	1,476	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			97.00000	75	37.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,422.00000	1,392	37.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			115.00000	91	37.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,463.00000	1,433	37.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			106.00000	82	37.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,382.00000	1,351	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			125.00000	100	37.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,304.00000	1,271	38.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			147.00000	119	38.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,156.00000	1,118	38.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			199.00000	167	38.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,087.00000	1,046	38.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			229.00000	195	38.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,019.00000	977	38.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			262.00000	226	38.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			958.00000	914	39.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			301.00000	263	39.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,192.00000	1,155	38.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			185.00000	154	38.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,121.00000	1,082	38.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			214.00000	181	38.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			767.00000	718	40.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			460.00000	417	40.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.00	Call			674.00000	624	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			567.00000	523	41.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			592.00000	542	42.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			685.00000	641	42.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,766.00000	1,747	38.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			59.00000	46	38.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			767.00000	718	40.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			460.00000	417	40.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			818.00000	770	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			411.00000	369	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			719.00000	670	41.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			512.00000	469	41.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			631.00000	582	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			624.00000	580	42.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			818.00000	770	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			411.00000	369	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,053.00000	1,011	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			246.00000	210	38.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			792.00000	744	40.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			435.00000	393	40.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			696.00000	647	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			539.00000	496	41.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			611.00000	562	42.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			654.00000	610	42.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			355.00000	313	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,248.00000	1,212	46.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			193.00000	163	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,086.00000	2,062	50.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			144.00000	119	52.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,537.00000	2,518	52.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			573.00000	524	42.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			716.00000	673	42.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			304.00000	265	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,447.00000	1,414	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			224.00000	192	49.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,867.00000	1,841	49.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			166.00000	139	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,309.00000	2,288	51.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,019.00000	977	38.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			262.00000	226	38.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			537.00000	488	43.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			780.00000	737	43.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			286.00000	248	47.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,529.00000	1,497	47.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			211.00000	180	50.17	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			1,954.00000	1,928	50.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			157.00000	131	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,400.00000	2,380	52.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			124.00000	102	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,767.00000	2,751	53.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			472.00000	425	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			915.00000	874	44.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			187.00000	158	50.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,130.00000	2,107	50.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			121.00000	99	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,814.00000	2,798	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			71.00000	56	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,514.00000	3,505	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			39.00000	29	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,231.00000	4,228	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,304.00000	1,271	38.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			147.00000	119	38.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			504.00000	456	43.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			846.00000	805	43.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			199.00000	168	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,042.00000	2,017	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			128.00000	105	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,721.00000	2,704	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			77.00000	61	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,420.00000	3,410	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			42.00000	31	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,135.00000	4,130	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			136.00000	112	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,628.00000	2,611	53.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			84.00000	67	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,327.00000	3,316	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			46.00000	34	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,038.00000	4,033	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			246.00000	212	49.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,739.00000	1,710	49.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			102.00000	83	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,095.00000	3,082	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			56.00000	43	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,799.00000	3,792	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,019.00000	3,011	49.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			12.00000	10	49.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.33700		10.34340		34.08	43,436,074.00	4,202	39,718.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			932.00000	853	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			938.00000	866	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			664.00000	590	35.27	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	11.10	Put			1,420.00000	1,353	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			569.00000	497	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,625.00000	1,560	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			554.00000	483	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,661.00000	1,596	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			512.00000	443	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,768.00000	1,706	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			698.00000	624	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,355.00000	1,287	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			840.00000	764	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,097.00000	1,027	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,548.00000	2,512	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			104.00000	75	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			791.00000	715	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,197.00000	1,128	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,206.00000	1,128	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			612.00000	541	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,478.00000	1,408	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			434.00000	371	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,352.00000	1,279	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			509.00000	442	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,234.00000	1,157	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			591.00000	520	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,414.00000	1,342	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			471.00000	405	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,292.00000	1,217	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			549.00000	480	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,543.00000	1,475	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			400.00000	338	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,860.00000	1,803	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			267.00000	216	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,823.00000	1,764	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			280.00000	227	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,974.00000	1,920	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			230.00000	183	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,974.00000	1,920	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			230.00000	183	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,012.00000	1,960	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			219.00000	173	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,130.00000	2,082	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			187.00000	145	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,091.00000	2,041	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			197.00000	154	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,051.00000	2,000	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			208.00000	163	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,211.00000	2,165	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			168.00000	128	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,012.00000	1,960	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			219.00000	173	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,419.00000	2,379	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			126.00000	92	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,335.00000	2,293	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			141.00000	106	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,252.00000	2,207	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			158.00000	120	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,170.00000	2,123	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			177.00000	136	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,935.00000	1,880	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			242.00000	193	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,787.00000	1,727	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			293.00000	240	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,170.00000	2,123	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			177.00000	136	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,091.00000	2,041	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			197.00000	154	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,787.00000	1,727	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			293.00000	240	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,715.00000	1,653	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			322.00000	266	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,462.00000	2,423	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			118.00000	86	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,377.00000	2,336	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	99	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,293.00000	2,250	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			150.00000	113	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,898.00000	1,841	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			254.00000	204	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,377.00000	2,336	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			133.00000	99	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,293.00000	2,250	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			150.00000	113	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,898.00000	1,841	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			254.00000	204	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,823.00000	1,764	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			280.00000	227	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,751.00000	1,689	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			307.00000	252	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,419.00000	2,379	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			126.00000	92	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,335.00000	2,293	32.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put			141.00000	106	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,935.00000	1,880	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			242.00000	193	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,211.00000	2,165	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			168.00000	128	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,680.00000	1,616	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			336.00000	279	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,611.00000	1,545	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			367.00000	308	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,543.00000	1,475	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			400.00000	338	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,611.00000	1,545	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			367.00000	308	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,414.00000	1,342	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			471.00000	405	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,292.00000	1,217	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			549.00000	480	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,234.00000	1,157	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			591.00000	520	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,751.00000	1,689	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			307.00000	252	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,478.00000	1,408	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			434.00000	371	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,178.00000	1,100	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			634.00000	563	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,123.00000	1,044	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			680.00000	607	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,076.00000	996	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			732.00000	659	32.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,178.00000	1,100	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			634.00000	563	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,123.00000	1,044	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			680.00000	607	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,034.00000	955	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			791.00000	718	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,446.00000	1,375	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			452.00000	388	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,383.00000	1,310	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			489.00000	423	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,322.00000	1,248	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			529.00000	461	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,263.00000	1,187	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			569.00000	500	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,150.00000	1,072	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			657.00000	585	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,097.00000	1,017	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			703.00000	630	32.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,055.00000	975	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			762.00000	688	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,013.00000	934	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			820.00000	747	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			894.00000	816	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,000.00000	929	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			858.00000	781	34.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,064.00000	994	34.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			824.00000	747	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,130.00000	1,060	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			753.00000	678	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,259.00000	1,191	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			716.00000	641	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,323.00000	1,254	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			681.00000	607	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,388.00000	1,320	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			647.00000	574	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,454.00000	1,387	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,055.00000	975	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			762.00000	688	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,013.00000	934	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			820.00000	747	33.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			971.00000	893	33.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			878.00000	806	33.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			858.00000	781	34.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,064.00000	994	34.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			824.00000	747	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,130.00000	1,060	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			992.00000	913	33.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			849.00000	776	33.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			951.00000	873	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			908.00000	836	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			913.00000	835	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			969.00000	898	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			876.00000	798	34.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,032.00000	961	34.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			807.00000	731	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,164.00000	1,094	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			772.00000	696	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,228.00000	1,159	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			734.00000	659	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,291.00000	1,222	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			772.00000	696	35.27	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	10.80	Put			1,228.00000	1,159	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			631.00000	558	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,487.00000	1,421	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			599.00000	527	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,556.00000	1,490	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			599.00000	527	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,556.00000	1,490	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			540.00000	469	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,696.00000	1,632	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			485.00000	417	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,842.00000	1,780	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			460.00000	393	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,917.00000	1,856	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			436.00000	370	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,992.00000	1,933	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			413.00000	348	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,069.00000	2,011	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			681.00000	607	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,388.00000	1,320	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			647.00000	574	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,454.00000	1,387	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			615.00000	542	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,521.00000	1,455	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			584.00000	512	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,590.00000	1,525	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			526.00000	456	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,732.00000	1,669	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			498.00000	430	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,805.00000	1,743	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			472.00000	405	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,879.00000	1,818	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			448.00000	381	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,954.00000	1,894	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			460.00000	393	35.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,917.00000	1,856	35.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.54940		10.55760		31.29	2,436,911.40	231	3,067.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,102.00000	1,031	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,094.00000	1,032	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			816.00000	749	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,608.00000	1,549	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			718.00000	653	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,811.00000	1,753	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			703.00000	638	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,846.00000	1,788	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			659.00000	595	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,951.00000	1,895	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			869.00000	801	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,511.00000	1,452	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			996.00000	927	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,288.00000	1,227	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,065.00000	995	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,157.00000	1,095	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			963.00000	895	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,356.00000	1,295	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,367.00000	1,295	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			760.00000	696	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,627.00000	1,561	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			570.00000	511	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,508.00000	1,438	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			650.00000	589	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,395.00000	1,323	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			737.00000	674	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,567.00000	1,499	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			609.00000	549	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,450.00000	1,380	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			693.00000	631	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,690.00000	1,624	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			532.00000	475	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,989.00000	1,930	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			381.00000	331	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,989.00000	1,930	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			381.00000	331	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,095.00000	2,040	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			338.00000	290	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,132.00000	2,077	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			324.00000	278	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,168.00000	2,115	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			311.00000	265	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,243.00000	2,191	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			285.00000	242	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,206.00000	2,153	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			298.00000	253	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,357.00000	2,309	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			250.00000	209	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,206.00000	2,153	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			298.00000	253	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,060.00000	2,003	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			352.00000	304	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,515.00000	2,470	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			207.00000	171	30.18	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	8.35	Call			2,435.00000	2,389	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			228.00000	189	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,281.00000	2,230	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			273.00000	230	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,920.00000	1,859	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			412.00000	360	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,852.00000	1,790	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			444.00000	391	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,475.00000	2,429	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			217.00000	180	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,396.00000	2,348	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			239.00000	199	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,319.00000	2,269	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			261.00000	220	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,024.00000	1,967	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			366.00000	317	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,954.00000	1,895	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			396.00000	345	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,886.00000	1,825	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			428.00000	375	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,678.00000	2,637	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			170.00000	137	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,596.00000	2,553	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			188.00000	153	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,281.00000	2,230	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			273.00000	230	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,357.00000	2,309	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			250.00000	209	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,555.00000	2,511	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			197.00000	162	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,396.00000	2,348	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			239.00000	199	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,024.00000	1,967	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			366.00000	317	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,243.00000	2,191	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			285.00000	242	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,168.00000	2,115	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			311.00000	265	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,095.00000	2,040	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			338.00000	290	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,886.00000	1,825	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			428.00000	375	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,819.00000	1,756	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			461.00000	407	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,753.00000	1,689	30.18	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	9.30	Put			496.00000	440	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,819.00000	1,756	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			461.00000	407	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,508.00000	1,438	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			650.00000	589	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,567.00000	1,499	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			609.00000	549	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,340.00000	1,268	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			783.00000	719	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,288.00000	1,215	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			830.00000	765	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,242.00000	1,170	30.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			885.00000	820	30.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,753.00000	1,689	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			496.00000	440	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,450.00000	1,380	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			693.00000	631	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,288.00000	1,215	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			830.00000	765	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,202.00000	1,130	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			944.00000	881	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,690.00000	1,624	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			532.00000	475	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,395.00000	1,323	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			737.00000	674	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,597.00000	1,529	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			589.00000	530	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,537.00000	1,468	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			630.00000	569	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,479.00000	1,409	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			671.00000	610	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,422.00000	1,351	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			715.00000	652	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,314.00000	1,241	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			806.00000	742	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,262.00000	1,189	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			854.00000	789	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,223.00000	1,151	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			915.00000	852	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,181.00000	1,109	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			973.00000	910	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,102.00000	1,031	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,094.00000	1,032	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,030.00000	960	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,222.00000	1,160	31.77	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	11.05	Call			925.00000	856	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,417.00000	1,357	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			887.00000	819	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,480.00000	1,420	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			851.00000	783	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,543.00000	1,484	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,202.00000	1,130	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			944.00000	881	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,161.00000	1,089	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,003.00000	940	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,121.00000	1,050	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,064.00000	1,001	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,083.00000	1,013	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,126.00000	1,063	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,047.00000	977	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,190.00000	1,128	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,013.00000	943	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,255.00000	1,194	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			979.00000	910	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,322.00000	1,261	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			944.00000	875	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,386.00000	1,326	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			906.00000	837	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,448.00000	1,388	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,161.00000	1,089	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,003.00000	940	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,083.00000	1,013	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,126.00000	1,063	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,013.00000	943	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,255.00000	1,194	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			979.00000	910	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,322.00000	1,261	32.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			906.00000	837	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,448.00000	1,388	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			833.00000	766	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,576.00000	1,516	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			799.00000	732	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,641.00000	1,583	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			766.00000	699	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,708.00000	1,650	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			734.00000	668	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,776.00000	1,718	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			782.00000	715	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,675.00000	1,616	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			750.00000	683	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,742.00000	1,684	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			688.00000	623	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,881.00000	1,824	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			631.00000	567	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,023.00000	1,968	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			604.00000	541	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,096.00000	2,042	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			578.00000	516	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,170.00000	2,116	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			553.00000	492	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,245.00000	2,192	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			673.00000	609	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,916.00000	1,859	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			645.00000	581	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,987.00000	1,931	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			617.00000	554	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,060.00000	2,005	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			591.00000	528	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,133.00000	2,079	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			750.00000	683	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,742.00000	1,684	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			604.00000	541	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,096.00000	2,042	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			887.00000	819	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,480.00000	1,420	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,262.00000	1,189	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			854.00000	789	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,181.00000	1,109	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			973.00000	910	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,141.00000	1,069	31.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,033.00000	970	31.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,065.00000	995	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,157.00000	1,095	31.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			996.00000	927	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,288.00000	1,227	32.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.49900		16.44350		43.27	3,794,770.00	230	21,265.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1,114.00000	997	43.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,121.00000	948	43.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			939.00000	825	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,396.00000	1,226	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			861.00000	746	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,518.00000	1,347	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			673.00000	560	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,879.00000	1,711	44.32	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 12/12/2008 Currency Future	18.25	Call			506.00000	401	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,313.00000	2,152	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			470.00000	367	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,427.00000	2,268	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			531.00000	424	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,238.00000	2,075	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			657.00000	545	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,914.00000	1,746	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			657.00000	545	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,914.00000	1,746	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			544.00000	436	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,201.00000	2,037	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			1,034.00000	916	43.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,241.00000	1,067	43.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			1,344.00000	1,234	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			850.00000	685	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,223.00000	1,106	42.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			980.00000	807	42.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,268.00000	1,151	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			924.00000	752	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,371.00000	1,263	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			827.00000	664	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,426.00000	1,321	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			783.00000	622	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,483.00000	1,381	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			740.00000	582	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,790.00000	1,705	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			547.00000	406	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,856.00000	1,775	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			512.00000	376	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,957.00000	1,882	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			464.00000	333	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,823.00000	1,740	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			529.00000	391	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,758.00000	1,671	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			564.00000	422	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,663.00000	1,570	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			619.00000	471	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,992.00000	1,919	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			448.00000	320	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,062.00000	1,993	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			418.00000	294	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,923.00000	1,846	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			480.00000	347	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			2,097.00000	2,031	42.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.75	Put			404.00000	282	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,206.00000	2,147	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			363.00000	248	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,394.00000	2,346	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			300.00000	197	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			2,318.00000	2,265	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			324.00000	216	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,243.00000	2,186	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			349.00000	237	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,170.00000	2,108	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			376.00000	259	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			2,027.00000	1,956	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			433.00000	307	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,889.00000	1,810	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			496.00000	361	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			2,133.00000	2,069	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			390.00000	270	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,856.00000	1,775	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			512.00000	376	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,726.00000	1,637	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			582.00000	438	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,694.00000	1,603	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			601.00000	454	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,632.00000	1,538	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			639.00000	489	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,571.00000	1,473	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			678.00000	524	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,356.00000	2,306	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			312.00000	207	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			2,280.00000	2,225	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			337.00000	226	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,206.00000	2,147	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			363.00000	248	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,602.00000	1,505	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			658.00000	506	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,542.00000	1,442	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			698.00000	543	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,512.00000	1,411	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			719.00000	562	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,062.00000	1,993	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			418.00000	294	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,726.00000	1,637	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			582.00000	438	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,243.00000	2,186	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			349.00000	237	42.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.65	Call			2,170.00000	2,108	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			376.00000	259	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,889.00000	1,810	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			496.00000	361	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,823.00000	1,740	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			529.00000	391	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,992.00000	1,919	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			448.00000	320	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,663.00000	1,570	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			619.00000	471	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,426.00000	1,321	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			783.00000	622	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,317.00000	1,206	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			874.00000	707	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,268.00000	1,151	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			924.00000	752	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,542.00000	1,442	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			698.00000	543	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,371.00000	1,263	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			827.00000	664	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			1,179.00000	1,062	42.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,035.00000	863	42.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,371.00000	1,263	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			827.00000	664	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,223.00000	1,106	42.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			980.00000	807	42.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,135.00000	1,018	43.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,092.00000	919	43.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1,094.00000	976	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,150.00000	977	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,135.00000	1,018	43.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,092.00000	919	43.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			1,054.00000	936	43.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,210.00000	1,037	43.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,571.00000	1,473	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			678.00000	524	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,512.00000	1,411	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			719.00000	562	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,455.00000	1,350	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			761.00000	601	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			1,399.00000	1,291	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			805.00000	642	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,291.00000	1,179	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			897.00000	730	42.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			1,246.00000	1,128	42.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.15	Put			952.00000	779	42.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			1,201.00000	1,084	42.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,007.00000	835	42.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			1,157.00000	1,040	42.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,063.00000	891	42.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1,073.00000	956	43.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,180.00000	1,007	43.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			996.00000	878	43.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,303.00000	1,129	43.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			960.00000	842	44.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,366.00000	1,193	44.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			919.00000	804	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,426.00000	1,255	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			880.00000	765	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,487.00000	1,316	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			627.00000	516	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,984.00000	1,817	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			598.00000	488	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,055.00000	1,889	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			571.00000	462	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,127.00000	1,963	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			519.00000	412	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,275.00000	2,113	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			494.00000	389	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,350.00000	2,190	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			448.00000	347	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,504.00000	2,348	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			824.00000	709	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,581.00000	1,410	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			788.00000	673	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,645.00000	1,474	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			754.00000	639	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,710.00000	1,540	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			720.00000	606	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,777.00000	1,607	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			688.00000	575	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,845.00000	1,676	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			754.00000	639	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,710.00000	1,540	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			688.00000	575	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,845.00000	1,676	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			598.00000	488	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,055.00000	1,889	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			544.00000	436	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,201.00000	2,037	44.32	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 12/12/2008 Currency Future	17.75	Call			642.00000	530	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,949.00000	1,781	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			613.00000	502	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,019.00000	1,853	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			585.00000	475	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,091.00000	1,926	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			557.00000	449	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,164.00000	2,000	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			482.00000	378	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,389.00000	2,229	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			459.00000	357	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,465.00000	2,308	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			437.00000	337	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,543.00000	2,388	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			519.00000	412	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,275.00000	2,113	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			494.00000	389	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,350.00000	2,190	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			470.00000	367	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,427.00000	2,268	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			426.00000	327	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,582.00000	2,428	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			405.00000	308	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,662.00000	2,509	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			385.00000	290	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,742.00000	2,591	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			613.00000	502	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,019.00000	1,853	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			557.00000	449	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,164.00000	2,000	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			482.00000	378	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,389.00000	2,229	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			437.00000	337	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,543.00000	2,388	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			415.00000	317	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,622.00000	2,468	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			806.00000	691	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,613.00000	1,442	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			771.00000	656	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,677.00000	1,507	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			737.00000	623	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,743.00000	1,574	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			704.00000	590	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,811.00000	1,641	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			1,015.00000	897	43.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.70	Put		1,272.00000	1,098	43.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		978.00000	860	44.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,334.00000	1,161	44.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		939.00000	825	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,396.00000	1,226	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		900.00000	785	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,456.00000	1,286	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		1,015.00000	897	43.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,272.00000	1,098	43.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		978.00000	860	44.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,334.00000	1,161	44.05	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		861.00000	746	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,518.00000	1,347	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		824.00000	709	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,581.00000	1,410	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		788.00000	673	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,645.00000	1,474	44.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		1,073.00000	956	43.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,180.00000	1,007	43.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		0.00000	936	43.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		0.00000	1,037	43.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.82660	16.76180		33.44	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	16.75	Call		1,384.00000	1,405	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,373.00000	1,328	33.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		1,218.00000	1,239	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		1,656.00000	1,612	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		1,100.00000	1,119	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		1,838.00000	1,792	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		907.00000	922	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		2,195.00000	2,146	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		729.00000	741	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		2,617.00000	2,564	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call		689.00000	701	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put		2,728.00000	2,674	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call		771.00000	783	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put		2,509.00000	2,457	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call		940.00000	956	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put		2,128.00000	2,079	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		785.00000	798	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		2,473.00000	2,421	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call		1,309.00000	1,328	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put		1,497.00000	1,451	33.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		1,626.00000	1,652	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,064.00000	1,026	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,486.00000	1,508	32.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.50	Put			1,224.00000	1,182	32.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,528.00000	1,548	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,166.00000	1,121	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,679.00000	1,707	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,018.00000	980	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,444.00000	1,466	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,282.00000	1,239	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,734.00000	1,762	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			972.00000	935	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			2,025.00000	2,058	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			763.00000	731	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,087.00000	2,120	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			725.00000	694	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			2,214.00000	2,250	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			652.00000	623	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,118.00000	2,152	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			706.00000	676	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,087.00000	2,120	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			725.00000	694	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			2,056.00000	2,089	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			744.00000	712	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,964.00000	1,996	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			802.00000	769	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,247.00000	2,283	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			635.00000	606	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,313.00000	2,350	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			601.00000	573	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,346.00000	2,384	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			585.00000	557	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,625.00000	2,666	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			463.00000	440	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,554.00000	2,594	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			492.00000	467	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,483.00000	2,523	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			522.00000	496	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,414.00000	2,453	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			552.00000	526	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			2,280.00000	2,316	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			618.00000	590	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,150.00000	2,184	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			688.00000	658	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,483.00000	2,523	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			522.00000	496	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,414.00000	2,453	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			552.00000	526	32.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.30	Call			2,150.00000	2,184	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			688.00000	658	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,905.00000	1,936	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			843.00000	809	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,847.00000	1,877	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			885.00000	850	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,589.00000	2,630	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			477.00000	453	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,518.00000	2,558	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			507.00000	481	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,449.00000	2,487	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			537.00000	511	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,380.00000	2,418	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			568.00000	541	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			2,182.00000	2,217	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			670.00000	640	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,847.00000	1,877	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			885.00000	850	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,790.00000	1,819	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			928.00000	892	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,313.00000	2,350	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			601.00000	573	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,247.00000	2,283	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			635.00000	606	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,118.00000	2,152	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			706.00000	676	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,994.00000	2,027	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			783.00000	750	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,934.00000	1,966	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			823.00000	789	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,876.00000	1,906	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			864.00000	829	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,818.00000	1,847	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			906.00000	871	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,934.00000	1,966	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			823.00000	789	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,626.00000	1,652	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,064.00000	1,026	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,574.00000	1,599	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,112.00000	1,073	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,528.00000	1,548	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,166.00000	1,121	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,790.00000	1,819	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			928.00000	892	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,404.00000	1,425	33.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.70	Put			1,342.00000	1,298	33.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,734.00000	1,762	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			972.00000	935	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,679.00000	1,707	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,018.00000	980	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,574.00000	1,599	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,112.00000	1,073	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,444.00000	1,466	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,282.00000	1,239	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,365.00000	1,385	33.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,403.00000	1,358	33.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,706.00000	1,734	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			995.00000	958	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,653.00000	1,679	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,041.00000	1,003	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,600.00000	1,626	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,088.00000	1,049	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,548.00000	1,573	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,137.00000	1,097	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,507.00000	1,528	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,195.00000	1,151	32.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,465.00000	1,487	33.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,253.00000	1,210	33.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,424.00000	1,445	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,312.00000	1,268	33.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,346.00000	1,366	33.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,434.00000	1,389	33.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,790.00000	1,819	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			928.00000	892	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,273.00000	1,291	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,562.00000	1,515	33.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,239.00000	1,256	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,627.00000	1,580	34.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,198.00000	1,218	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,686.00000	1,642	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,158.00000	1,178	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,746.00000	1,701	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			875.00000	890	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,263.00000	2,213	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			844.00000	858	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,332.00000	2,282	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			814.00000	827	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,402.00000	2,351	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			757.00000	769	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,545.00000	2,492	34.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.65	Call			729.00000	741	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,617.00000	2,564	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			702.00000	714	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,691.00000	2,637	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			677.00000	687	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,765.00000	2,711	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,081.00000	1,100	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,869.00000	1,823	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,044.00000	1,062	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,933.00000	1,885	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,009.00000	1,026	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,997.00000	1,949	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			974.00000	990	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,062.00000	2,014	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,044.00000	1,062	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,933.00000	1,885	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			974.00000	990	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,062.00000	2,014	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			875.00000	890	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,263.00000	2,213	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			814.00000	827	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,402.00000	2,351	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			891.00000	906	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,229.00000	2,179	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			860.00000	874	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,298.00000	2,247	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			829.00000	843	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,367.00000	2,316	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			799.00000	812	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,438.00000	2,386	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			743.00000	755	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,581.00000	2,528	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			716.00000	727	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,654.00000	2,601	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			664.00000	675	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,802.00000	2,748	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			785.00000	798	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,473.00000	2,421	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			677.00000	687	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,765.00000	2,711	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			652.00000	662	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,840.00000	2,785	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			627.00000	637	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,916.00000	2,861	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			604.00000	613	34.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.15	Put			2,992.00000	2,937	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			581.00000	590	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,070.00000	3,014	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			757.00000	769	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,545.00000	2,492	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			652.00000	662	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,840.00000	2,785	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			627.00000	637	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,916.00000	2,861	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1,063.00000	1,081	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,901.00000	1,854	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1,026.00000	1,044	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			1,965.00000	1,917	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			991.00000	1,008	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,029.00000	1,981	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			957.00000	973	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,095.00000	2,046	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			923.00000	939	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,162.00000	2,112	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,256.00000	1,274	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,594.00000	1,547	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1,178.00000	1,198	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,716.00000	1,671	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1,138.00000	1,158	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,777.00000	1,731	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,365.00000	1,385	33.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,403.00000	1,358	33.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,328.00000	1,347	33.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,466.00000	1,420	33.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			1,291.00000	1,309	33.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,529.00000	1,483	33.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,256.00000	1,274	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,594.00000	1,547	33.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1,063.00000	1,081	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,901.00000	1,854	34.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,548.00000	1,573	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,137.00000	1,097	32.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,346.00000	1,366	33.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,434.00000	1,389	33.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			0.00000	1,347	33.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			0.00000	1,420	33.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			17.13460		17.06280		30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,676.00000	1,651	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,664.00000	1,566	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,513.00000	1,490	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.50	Put			1,951.00000	1,855	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,394.00000	1,373	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,131.00000	2,038	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			1,179.00000	1,154	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,516.00000	2,419	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			992.00000	965	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,929.00000	2,830	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			949.00000	922	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,036.00000	2,937	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1,051.00000	1,025	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,788.00000	2,690	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,196.00000	1,171	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,483.00000	2,387	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,230.00000	1,206	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,417.00000	2,321	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,066.00000	1,040	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,753.00000	2,656	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,603.00000	1,576	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,790.00000	1,692	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,937.00000	1,923	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,324.00000	1,239	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,795.00000	1,771	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,482.00000	1,386	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,815.00000	1,796	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,453.00000	1,361	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,962.00000	1,949	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,300.00000	1,215	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,774.00000	1,750	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,511.00000	1,415	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,015.00000	2,003	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,252.00000	1,168	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2,320.00000	2,315	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,007.00000	931	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,409.00000	2,406	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			946.00000	871	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,500.00000	2,499	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			887.00000	814	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,379.00000	2,375	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			966.00000	891	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2,349.00000	2,345	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			986.00000	911	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,291.00000	2,285	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,028.00000	951	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,562.00000	2,562	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			849.00000	778	29.67	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 12/06/2009 Currency Future	15.25	Call			2,624.00000	2,627	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			812.00000	742	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,409.00000	2,406	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			946.00000	871	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,656.00000	2,659	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			794.00000	725	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,920.00000	2,929	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			657.00000	595	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,853.00000	2,860	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			690.00000	626	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,786.00000	2,792	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			723.00000	658	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,721.00000	2,725	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			758.00000	691	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,593.00000	2,594	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			830.00000	760	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,530.00000	2,530	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	796	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,469.00000	2,468	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			906.00000	833	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,920.00000	2,929	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			657.00000	595	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,853.00000	2,860	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			690.00000	626	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,593.00000	2,594	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			830.00000	760	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,530.00000	2,530	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	796	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,753.00000	2,759	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			741.00000	674	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,688.00000	2,692	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			776.00000	708	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,439.00000	2,437	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			926.00000	852	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			2,262.00000	2,256	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,049.00000	971	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,291.00000	2,285	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,028.00000	951	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,234.00000	2,227	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,071.00000	992	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,177.00000	2,169	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,115.00000	1,035	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,886.00000	2,895	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			674.00000	610	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,819.00000	2,826	29.67	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 12/06/2009 Currency Future	14.95	Put			707.00000	642	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,753.00000	2,759	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			741.00000	674	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,688.00000	2,692	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			776.00000	708	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,439.00000	2,437	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			926.00000	852	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,379.00000	2,375	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			966.00000	891	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,122.00000	2,113	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,159.00000	1,078	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,068.00000	2,057	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,205.00000	1,123	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,234.00000	2,227	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,071.00000	992	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,122.00000	2,113	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,159.00000	1,078	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			2,205.00000	2,198	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,093.00000	1,013	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			2,150.00000	2,141	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,137.00000	1,056	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,962.00000	1,949	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,300.00000	1,215	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,911.00000	1,897	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,348.00000	1,262	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,861.00000	1,846	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,398.00000	1,311	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,177.00000	2,169	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,115.00000	1,035	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,015.00000	2,003	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,252.00000	1,168	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,861.00000	1,846	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,398.00000	1,311	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,774.00000	1,750	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,511.00000	1,415	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,068.00000	2,057	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,205.00000	1,123	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,815.00000	1,796	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,453.00000	1,361	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,734.00000	1,709	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,571.00000	1,475	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,696.00000	1,670	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,633.00000	1,535	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,734.00000	1,709	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,571.00000	1,475	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.10	Call			1,658.00000	1,632	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,695.00000	1,597	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,988.00000	1,976	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,276.00000	1,191	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,886.00000	1,871	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,373.00000	1,287	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,836.00000	1,821	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,423.00000	1,336	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,754.00000	1,730	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,541.00000	1,445	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,715.00000	1,690	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,602.00000	1,505	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,639.00000	1,613	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,727.00000	1,628	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			2,095.00000	2,085	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,182.00000	1,100	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,041.00000	2,030	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,228.00000	1,145	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,988.00000	1,976	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,276.00000	1,191	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,754.00000	1,730	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,541.00000	1,445	29.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,568.00000	1,541	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,855.00000	1,756	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,534.00000	1,507	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,921.00000	1,822	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,493.00000	1,473	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,980.00000	1,888	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,453.00000	1,432	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,040.00000	1,948	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,162.00000	1,137	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,549.00000	2,453	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,129.00000	1,104	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,617.00000	2,520	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,097.00000	1,072	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,685.00000	2,587	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,036.00000	1,010	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,823.00000	2,725	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,006.00000	980	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,893.00000	2,795	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			977.00000	951	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,964.00000	2,866	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,375.00000	1,353	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,162.00000	2,069	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,338.00000	1,315	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Put			2,225.00000	2,131	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,301.00000	1,278	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,288.00000	2,193	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,265.00000	1,241	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,352.00000	2,257	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,338.00000	1,315	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,225.00000	2,131	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,265.00000	1,241	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,352.00000	2,257	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,162.00000	1,137	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,549.00000	2,453	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,097.00000	1,072	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,685.00000	2,587	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1,146.00000	1,121	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,583.00000	2,486	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1,113.00000	1,088	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,650.00000	2,553	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1,082.00000	1,056	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,719.00000	2,621	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,021.00000	995	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,858.00000	2,760	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			963.00000	936	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,000.00000	2,902	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			935.00000	908	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,072.00000	2,973	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,036.00000	1,010	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,823.00000	2,725	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			977.00000	951	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,964.00000	2,866	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			921.00000	894	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,109.00000	3,010	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			894.00000	867	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,182.00000	3,083	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			868.00000	841	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,255.00000	3,156	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			843.00000	815	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,330.00000	3,231	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,021.00000	995	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,858.00000	2,760	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			908.00000	881	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,145.00000	3,046	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			881.00000	854	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,218.00000	3,119	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,551.00000	1,524	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,888.00000	1,789	30.64	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Call			1,473.00000	1,453	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,010.00000	1,918	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,433.00000	1,412	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,070.00000	1,978	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,356.00000	1,334	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,193.00000	2,099	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,319.00000	1,296	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,256.00000	2,162	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,283.00000	1,260	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,320.00000	2,225	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,247.00000	1,224	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,384.00000	2,289	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,658.00000	1,632	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,695.00000	1,597	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,621.00000	1,595	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,758.00000	1,660	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,586.00000	1,559	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,823.00000	1,724	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,551.00000	1,524	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,888.00000	1,789	30.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,356.00000	1,334	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,193.00000	2,099	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,836.00000	1,821	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,423.00000	1,336	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,639.00000	1,613	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,727.00000	1,628	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	1,651	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			0.00000	1,566	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	1,541	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			0.00000	1,756	30.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	1,473	30.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			0.00000	1,888	30.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.05450		13.07240		41.39	382,784,049.00	29,322	79,678.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,082.00000	741	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			1,059.00000	737	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			908.00000	580	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,336.00000	1,025	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			808.00000	493	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,535.00000	1,239	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			692.00000	400	45.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,820.00000	1,545	45.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			606.00000	335	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			2,083.00000	1,830	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,930.00000	1,687	37.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.50	Put			358.00000	132	37.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			706.00000	410	45.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,783.00000	1,506	45.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			856.00000	535	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,434.00000	1,130	43.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			719.00000	421	45.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,747.00000	1,467	45.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,102.00000	762	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			1,030.00000	707	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,383.00000	1,056	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			710.00000	402	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			1,259.00000	923	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			836.00000	518	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,167.00000	827	40.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			945.00000	623	40.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,283.00000	948	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			810.00000	494	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,462.00000	1,144	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			640.00000	339	38.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,700.00000	1,417	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			477.00000	213	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,669.00000	1,381	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			496.00000	227	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,731.00000	1,454	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			459.00000	200	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,669.00000	1,381	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			496.00000	227	37.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,548.00000	1,242	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			576.00000	287	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,578.00000	1,276	38.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			555.00000	271	38.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,519.00000	1,209	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			597.00000	304	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,796.00000	1,529	37.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			424.00000	175	37.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,763.00000	1,491	37.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			441.00000	187	37.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,829.00000	1,568	37.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			407.00000	163	37.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,896.00000	1,646	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			374.00000	142	37.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,073.00000	1,855	37.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			301.00000	101	37.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,001.00000	1,769	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			328.00000	115	37.18	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	11.60	Call			1,862.00000	1,607	37.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			390.00000	152	37.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,607.00000	1,310	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			535.00000	256	38.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,037.00000	1,812	37.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			314.00000	108	37.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,965.00000	1,727	37.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			343.00000	123	37.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,700.00000	1,417	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			477.00000	213	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,638.00000	1,345	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			515.00000	241	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,491.00000	1,176	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			618.00000	321	38.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,435.00000	1,114	38.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			663.00000	359	38.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,409.00000	1,085	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			686.00000	380	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,357.00000	1,028	39.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			735.00000	424	39.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,073.00000	1,855	37.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			301.00000	101	37.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,001.00000	1,769	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			328.00000	115	37.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,731.00000	1,454	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			459.00000	200	37.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,409.00000	1,085	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			686.00000	380	38.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,307.00000	974	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			785.00000	470	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,435.00000	1,114	38.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			663.00000	359	38.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,332.00000	1,001	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			759.00000	446	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,862.00000	1,607	37.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			390.00000	152	37.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,548.00000	1,242	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			576.00000	287	38.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,383.00000	1,056	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			710.00000	402	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,283.00000	948	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			810.00000	494	39.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,235.00000	898	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			863.00000	543	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,307.00000	974	39.56	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 12/12/2008 Currency Future	12.55	Put			785.00000	470	39.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,212.00000	874	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			890.00000	569	40.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,124.00000	783	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			1,001.00000	679	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,082.00000	741	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			1,059.00000	737	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,041.00000	702	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			1,118.00000	797	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,001.00000	665	42.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			1,178.00000	860	42.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,189.00000	850	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			917.00000	596	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,145.00000	805	40.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			973.00000	650	40.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,189.00000	850	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			917.00000	596	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,061.00000	721	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			1,088.00000	767	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,021.00000	683	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			1,148.00000	828	41.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			982.00000	647	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			1,209.00000	892	42.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			944.00000	612	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,272.00000	958	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			840.00000	520	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,467.00000	1,166	43.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			777.00000	468	44.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,605.00000	1,313	44.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			748.00000	444	45.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,675.00000	1,389	45.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			666.00000	380	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,894.00000	1,625	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			641.00000	361	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,969.00000	1,706	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			617.00000	343	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			2,045.00000	1,789	46.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			963.00000	629	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,240.00000	925	42.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			926.00000	596	42.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,304.00000	991	42.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			891.00000	564	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,368.00000	1,060	43.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			824.00000	507	44.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,501.00000	1,202	44.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.85	Call			792.00000	480	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,570.00000	1,276	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			762.00000	456	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,640.00000	1,351	44.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			733.00000	432	45.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,711.00000	1,428	45.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			873.00000	549	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,401.00000	1,095	43.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			808.00000	493	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,535.00000	1,239	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			719.00000	421	45.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,747.00000	1,467	45.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			679.00000	390	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,857.00000	1,585	45.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			654.00000	370	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,931.00000	1,666	46.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			629.00000	352	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			2,007.00000	1,747	46.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,037.00000	1,812	37.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			314.00000	108	37.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			448.00000	223	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,726.00000	2,518	49.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			332.00000	150	52.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,410.00000	3,246	52.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			231.00000	88	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,109.00000	3,984	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			157.00000	50	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,835.00000	4,745	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			457.00000	228	49.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,684.00000	2,474	49.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			339.00000	154	52.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,366.00000	3,199	52.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			237.00000	92	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,064.00000	3,937	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			161.00000	52	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,789.00000	4,697	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,299.00000	2,121	37.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			227.00000	66	37.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			944.00000	612	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,272.00000	958	42.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			511.00000	266	48.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,438.00000	2,211	48.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			379.00000	178	51.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,106.00000	2,923	51.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			272.00000	113	52.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.60	Put			3,800.00000	3,658	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			186.00000	64	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,514.00000	4,410	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,622.00000	2,492	38.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			149.00000	38	38.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			594.00000	326	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,122.00000	1,872	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			440.00000	217	50.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,768.00000	2,563	50.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			326.00000	147	52.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,454.00000	3,292	52.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			226.00000	85	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,153.00000	4,031	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,875.00000	2,786	41.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			103.00000	31	41.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,222.00000	2,031	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			250.00000	76	37.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			666.00000	380	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,894.00000	1,625	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			492.00000	252	49.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,520.00000	2,298	49.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			365.00000	169	51.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,192.00000	3,015	51.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			260.00000	105	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,888.00000	3,751	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,277.00000	3,228	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			55.00000	24	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,581.00000	2,443	37.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			158.00000	39	37.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			792.00000	480	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,570.00000	1,276	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			583.00000	318	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,161.00000	1,914	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			432.00000	212	50.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,810.00000	2,607	50.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			320.00000	143	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,498.00000	3,339	52.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.34820		13.36630		32.57	533,928.00	40	15,101.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,422.00000	1,060	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,405.00000	1,062	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,256.00000	904	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,690.00000	1,355	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,142.00000	801	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,926.00000	1,603	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			1,027.00000	701	35.53	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	14.55	Put			2,211.00000	1,903	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			938.00000	627	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,471.00000	2,179	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,055.00000	724	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			2,138.00000	1,826	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,174.00000	829	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,857.00000	1,530	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,190.00000	843	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,823.00000	1,495	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,069.00000	737	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			2,102.00000	1,788	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,944.00000	1,610	29.69	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			777.00000	462	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,460.00000	1,097	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,344.00000	999	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,694.00000	1,334	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			1,028.00000	686	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,583.00000	1,220	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			1,167.00000	822	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,520.00000	1,157	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,254.00000	908	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,627.00000	1,264	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			1,110.00000	766	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,789.00000	1,436	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			923.00000	587	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,998.00000	1,672	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			732.00000	424	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,998.00000	1,672	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			732.00000	424	29.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,026.00000	1,704	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			709.00000	406	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,971.00000	1,641	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			754.00000	443	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,865.00000	1,521	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			849.00000	523	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,891.00000	1,550	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			825.00000	502	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,814.00000	1,464	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			898.00000	565	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,111.00000	1,802	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			645.00000	354	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,917.00000	1,580	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			801.00000	482	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,054.00000	1,736	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			687.00000	388	29.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.50	Call			2,361.00000	2,088	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			495.00000	240	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,296.00000	2,014	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			529.00000	265	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,231.00000	1,940	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			565.00000	292	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,170.00000	1,870	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			603.00000	322	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,891.00000	1,550	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			825.00000	502	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,328.00000	2,051	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			512.00000	253	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,263.00000	1,977	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			547.00000	279	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,200.00000	1,904	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			583.00000	306	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,140.00000	1,836	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			624.00000	338	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,082.00000	1,769	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			666.00000	371	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,026.00000	1,704	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			709.00000	406	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,170.00000	1,870	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			603.00000	322	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,839.00000	1,492	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			873.00000	544	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,971.00000	1,641	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			754.00000	443	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,765.00000	1,408	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			949.00000	610	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,717.00000	1,358	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			1,001.00000	660	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,765.00000	1,408	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			949.00000	610	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,717.00000	1,358	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			1,001.00000	660	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,671.00000	1,310	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			1,055.00000	712	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,741.00000	1,383	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			975.00000	635	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,263.00000	1,977	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			547.00000	279	28.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,140.00000	1,836	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			624.00000	338	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,865.00000	1,521	29.94	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Put			849.00000	523	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,741.00000	1,383	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			975.00000	635	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,649.00000	1,287	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			1,082.00000	739	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,605.00000	1,242	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			1,138.00000	793	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,327.00000	969	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,561.00000	1,221	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,239.00000	888	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,723.00000	1,390	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,158.00000	815	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,891.00000	1,566	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,562.00000	1,198	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			1,196.00000	850	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,480.00000	1,117	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,314.00000	969	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,402.00000	1,041	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,436.00000	1,093	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,327.00000	969	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,561.00000	1,221	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,649.00000	1,287	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			1,082.00000	739	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,291.00000	936	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,625.00000	1,288	33.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,097.00000	761	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			2,031.00000	1,713	34.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,345.00000	987	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,529.00000	1,189	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,142.00000	801	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,926.00000	1,603	34.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,395.00000	2,126	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			478.00000	228	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,345.00000	987	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,529.00000	1,189	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			914.00000	608	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,548.00000	2,259	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			786.00000	506	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			3,020.00000	2,758	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			679.00000	423	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,513.00000	3,275	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			578.00000	344	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,012.00000	3,796	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,627.00000	1,264	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			1,110.00000	766	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.45	Call			1,383.00000	1,023	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,467.00000	1,124	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,001.00000	679	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,284.00000	1,981	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			858.00000	562	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,741.00000	2,464	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			739.00000	470	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,223.00000	2,972	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			640.00000	393	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,724.00000	3,495	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,441.00000	1,078	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,375.00000	1,030	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			767.00000	492	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,101.00000	2,843	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			633.00000	387	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,766.00000	3,539	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			494.00000	278	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,427.00000	4,230	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			382.00000	196	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,116.00000	4,948	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,462.00000	2,204	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			446.00000	206	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			1,274.00000	920	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,657.00000	1,321	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			836.00000	545	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,820.00000	2,547	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			687.00000	429	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,471.00000	3,231	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			552.00000	323	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,135.00000	3,925	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			428.00000	229	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,811.00000	4,631	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,747.00000	2,529	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			331.00000	130	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			926.00000	617	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,509.00000	2,219	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			758.00000	484	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,141.00000	2,886	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			625.00000	382	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,809.00000	3,584	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			486.00000	272	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,470.00000	4,274	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,015.00000	2,835	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			249.00000	86	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,428.00000	2,165	28.62	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	11.40	Put			462.00000	217	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			1,014.00000	690	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,247.00000	1,942	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			826.00000	537	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,860.00000	2,589	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			543.00000	316	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,177.00000	3,968	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,382.00000	3,246	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			165.00000	48	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.61490		13.63400		29.45	1,089,192.00	80	55.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,611.00000	1,241	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,627.00000	1,276	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,448.00000	1,081	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,914.00000	1,566	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,296.00000	932	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,162.00000	1,817	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,158.00000	800	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,424.00000	2,085	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			1,064.00000	712	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,630.00000	2,297	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,226.00000	864	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,292.00000	1,949	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,370.00000	1,004	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,036.00000	1,689	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,409.00000	1,042	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,975.00000	1,627	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,243.00000	881	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,259.00000	1,916	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,669.00000	1,298	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,535.00000	1,183	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,946.00000	1,577	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,212.00000	862	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,820.00000	1,443	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,336.00000	978	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,730.00000	1,358	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,446.00000	1,093	28.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,845.00000	1,469	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,311.00000	954	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,025.00000	1,661	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,141.00000	796	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,275.00000	1,932	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			941.00000	617	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,246.00000	1,900	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			962.00000	635	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,304.00000	1,964	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.25	Put			920.00000	599	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,246.00000	1,900	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			962.00000	635	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,133.00000	1,778	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,049.00000	713	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,161.00000	1,808	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,027.00000	693	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,079.00000	1,719	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,095.00000	754	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,424.00000	2,094	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			840.00000	529	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,189.00000	1,838	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,005.00000	673	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,334.00000	1,996	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			900.00000	581	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,393.00000	2,061	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			859.00000	546	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,363.00000	2,028	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			879.00000	563	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,643.00000	2,336	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			709.00000	421	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,579.00000	2,265	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			745.00000	450	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,516.00000	2,196	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			782.00000	481	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,454.00000	2,128	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			820.00000	513	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,218.00000	1,869	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			984.00000	654	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,611.00000	2,300	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			727.00000	435	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,547.00000	2,230	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			763.00000	465	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,485.00000	2,162	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			801.00000	497	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,133.00000	1,778	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,049.00000	713	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,393.00000	2,061	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			859.00000	546	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,106.00000	1,748	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,072.00000	733	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,052.00000	1,689	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,118.00000	775	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,424.00000	2,094	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			840.00000	529	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Call			2,363.00000	2,028	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			879.00000	563	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,972.00000	1,604	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,188.00000	839	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,675.00000	2,372	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			691.00000	407	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,547.00000	2,230	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			763.00000	465	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,079.00000	1,719	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,095.00000	754	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,920.00000	1,549	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,236.00000	884	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,870.00000	1,495	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,286.00000	931	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,972.00000	1,604	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,188.00000	839	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,106.00000	1,748	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,072.00000	733	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,998.00000	1,632	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,164.00000	817	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,275.00000	1,932	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			941.00000	617	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,218.00000	1,869	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			984.00000	654	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,998.00000	1,632	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,164.00000	817	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,946.00000	1,577	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,212.00000	862	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,895.00000	1,522	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,261.00000	907	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,870.00000	1,495	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,286.00000	931	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,772.00000	1,398	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,388.00000	1,033	28.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,689.00000	1,318	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,505.00000	1,153	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,650.00000	1,279	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,566.00000	1,214	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,574.00000	1,205	29.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,690.00000	1,340	29.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,796.00000	1,417	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,362.00000	1,002	28.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,751.00000	1,379	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,417.00000	1,064	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,709.00000	1,338	29.07	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 12/06/2009 Currency Future	13.40	Put			1,475.00000	1,123	29.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,650.00000	1,279	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,566.00000	1,214	29.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,751.00000	1,379	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,417.00000	1,064	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,630.00000	1,260	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,596.00000	1,245	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,592.00000	1,223	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,658.00000	1,308	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,555.00000	1,188	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,721.00000	1,373	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,520.00000	1,154	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,786.00000	1,439	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,389.00000	1,023	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,005.00000	1,658	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,352.00000	986	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,068.00000	1,721	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,315.00000	950	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,131.00000	1,785	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,278.00000	915	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,194.00000	1,850	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,209.00000	848	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,325.00000	1,983	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,175.00000	816	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,391.00000	2,051	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,142.00000	785	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,458.00000	2,120	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,110.00000	755	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,526.00000	2,190	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,485.00000	1,121	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,851.00000	1,506	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,333.00000	968	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,099.00000	1,753	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,261.00000	898	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,227.00000	1,883	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,370.00000	1,004	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,036.00000	1,689	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,333.00000	968	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,099.00000	1,753	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,261.00000	898	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,227.00000	1,883	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,192.00000	832	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,358.00000	2,017	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,126.00000	770	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,492.00000	2,155	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Call			1,094.00000	740	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,560.00000	2,226	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,033.00000	684	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,699.00000	2,370	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			1,004.00000	658	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,770.00000	2,443	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			975.00000	632	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,841.00000	2,517	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			947.00000	607	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,913.00000	2,592	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,192.00000	832	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,358.00000	2,017	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,158.00000	800	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,424.00000	2,085	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,033.00000	684	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,699.00000	2,370	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,448.00000	1,081	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,914.00000	1,566	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,555.00000	1,188	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,721.00000	1,373	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,537.00000	1,171	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,753.00000	1,406	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,502.00000	1,137	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,818.00000	1,472	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,468.00000	1,101	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,884.00000	1,536	30.24	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.14900		270.58800		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			55,894.00000	61,492	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			14.00000	2	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.33200		278.75400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.47000		286.92200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			295.60800		295.09000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.73200		114.67700		0.00	2,294,640.00	2	6.00
CRD1 On 05/02/2009 Index Future			118.04800		117.99000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.44700		121.38800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.84600		124.78600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.15600		272.60400		0.00	259,498,200.00	95	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,940.00000	4,075	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,900.00000	12,515	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.04950		280.48000		0.00	0.00	0	275.00
GOVI On 07/05/2009 jGovi			289.14300		288.55650		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
GOVI On 06/08/2009 jGovi			296.47100		296.10200		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.52000		335.18800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.40800		345.06200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.69700		355.81500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.48800		10.65300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.21400		9.36300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.49200		8.63500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.43500		9.57900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.07700		9.21300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.11400		9.24100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.99900		9.12600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.35800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.34800		12.38800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.48800		11.57300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.59100		10.80300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.87300		10.10600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.28400		9.53100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.04900		10.22900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.55300		9.76300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.15900		9.38700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.88500		9.11000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.63600		9.68600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.98100		9.14200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.80800		8.97100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.68400		8.84100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.28400		9.32400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.69300		8.82700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.57200		8.70900		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
JN10 On 06/08/2009 jNote			8.47700		8.61400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79800		11.79700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87100		11.87800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.09100		12.11100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.55500		259.94800		0.00	7,816,650.00	3	9.00
OTH1 On 05/02/2009 Index Future			268.08400		267.45800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			275.80500		275.16000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.52600		282.86200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.43600		9.61500		3.00	379,151,395.00	3,500	3,524.00
R153 On 06/11/2008 Bond Future	9.25	Call			23.00000	65	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			639.00000	379	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	1	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,468.00000	1,167	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			3.00000	10	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,043.00000	749	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.10100		9.31300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,301.00000	1,532	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			302.00000	221	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.71100		8.96700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,726.00000	1,901	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,373.00000	1,228	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.01200		8.22200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,070.00000	3,202	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,522.00000	1,439	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,222.00000	3,358	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,424.00000	1,345	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.04100		9.08000		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	8.75	Call			95.00000	102	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,004.00000	1,787	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,425.00000	2,624	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			52.00000	27	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call			5,120.00000	5,344	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			0.00000	0	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,462.00000	6,686	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			0.00000	0	9.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future			8.92300		8.96500		8.80	0.00	0	5,095.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,778.00000	1,868	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,986.00000	2,842	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,207.00000	3,342	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,629.00000	1,529	8.85	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	9.50	Call			4,093.00000	4,249	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,152.00000	1,073	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,151.00000	6,341	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			544.00000	499	9.10	0.00	0	600.00
R157 On 07/05/2009 Bond Future			8.80400		8.84700		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,535.00000	3,658	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,705.00000	2,594	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.65400		8.67500		0.00	640,291,550.00	5,000	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,033.00000	4,109	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,027.00000	992	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.75300		8.77200		0.00	0.00	0	4,917.00
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			2,782.00000	2,591	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.65800		8.67700		0.00	8,262,921.10	70	2,650.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,613.00000	5,799	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			37.00000	30	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.56800		8.58800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,467.00000	4,634	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			396.00000	361	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.53800		8.55200		0.00	595,328,050.00	5,000	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,957.00000	5,070	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			553.00000	524	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.24300		12.29900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			28.00000	23	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,074.00000	1,052	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.51700		11.62700		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			2.00000	3	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			47.00000	42	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.32800		11.53600		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			92.00000	123	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			250.00000	220	0.57	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.16800		9.20700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			1.00000	1	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,101.00000	1,924	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.00800		9.04900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,536.00000	1,650	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			649.00000	581	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.85000		8.89300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,358.00000	2,481	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			828.00000	764	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.80400		8.83000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future	9.25	Call		2,757.00000	2,827	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,016.00000	977	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.05100	9.08000		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		3,441.00000	3,273	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.92900	8.95900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,054.00000	2,180	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		401.00000	355	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.80800	8.83900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,904.00000	2,009	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		993.00000	922	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.76900	8.78900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,288.00000	3,367	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		752.00000	719	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.05100	9.08000		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		3,701.00000	3,521	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.93800	8.96800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,071.00000	2,212	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		347.00000	301	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.83000	8.86100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		1,864.00000	1,978	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,015.00000	937	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.79300	8.82100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,241.00000	3,365	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		682.00000	637	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.17700	9.21500		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,853.00000	4,706	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.99500	9.03500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,432.00000	1,525	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		628.00000	570	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.82000	8.86300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,659.00000	1,745	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,162.00000	1,091	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.76600	8.79000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,581.00000	2,634	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		988.00000	957	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03200	9.06100		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/11/2008 Bond Future	8.50	Put			3,659.00000	3,474	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.92500		8.95500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,115.00000	2,265	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			272.00000	232	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.82800		8.85900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,798.00000	1,917	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			913.00000	837	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.80000		8.81800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,223.00000	3,307	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			574.00000	545	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.99700		9.01800		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			1,772.00000	1,635	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.88700		8.90800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			479.00000	521	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,519.00000	1,424	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.81500		8.83100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			989.00000	1,032	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,519.00000	1,458	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.77900		8.78800		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,402.00000	3,447	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			478.00000	463	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.36400		8.39300		0.00	45,306,839.20	580	5,947.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			5,905.00000	5,653	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.28300		8.31300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,660.00000	5,923	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.20600		8.23600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,341.00000	6,605	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			10.00000	7	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.17400		8.19600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,844.00000	5,024	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			139.00000	123	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.60900		269.06600		0.00	269,609,000.00	100	300.00
TRT1 On 05/02/2009 Index Future			277.40000		276.84000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.38900		284.81100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.37800		292.78200		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.77060		6.65060		41.59	135,412.00	20	6,313.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			436.00000	438	40.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.65	Put			436.00000	318	40.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			416.00000	416	41.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			465.00000	346	41.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			344.00000	337	42.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			594.00000	467	42.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			176.00000	163	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			1,025.00000	892	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			155.00000	142	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,105.00000	971	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			211.00000	200	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			911.00000	780	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			252.00000	244	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			802.00000	673	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			299.00000	288	43.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			699.00000	568	43.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			328.00000	320	42.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			628.00000	499	42.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			479.00000	486	40.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			379.00000	265	40.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			575.00000	598	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			275.00000	178	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			631.00000	666	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			231.00000	146	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			696.00000	739	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			195.00000	118	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			525.00000	539	39.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			324.00000	218	39.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			663.00000	702	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			213.00000	132	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			525.00000	539	39.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			324.00000	218	39.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			436.00000	438	40.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			436.00000	318	40.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			378.00000	375	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			528.00000	404	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			361.00000	355	42.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			560.00000	435	42.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			479.00000	486	40.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			379.00000	265	40.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			457.00000	461	40.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			407.00000	291	40.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			603.00000	632	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			252.00000	161	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			550.00000	568	39.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			299.00000	197	39.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.50	Call		502.00000	512	39.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		351.00000	241	39.69	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		344.00000	337	42.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		594.00000	467	42.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		313.00000	304	43.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		663.00000	533	43.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		397.00000	395	41.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		496.00000	374	41.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		299.00000	288	43.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		699.00000	568	43.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		267.00000	260	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		766.00000	640	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		238.00000	229	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		837.00000	708	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		328.00000	320	42.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		628.00000	499	42.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		267.00000	260	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		766.00000	640	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		550.00000	568	39.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		299.00000	197	39.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		283.00000	274	44.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		732.00000	603	44.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		730.00000	776	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		179.00000	106	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		800.00000	855	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		149.00000	84	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		603.00000	632	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		252.00000	161	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		378.00000	375	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		528.00000	404	41.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		951.00000	1,021	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		100.00000	51	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		874.00000	936	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		123.00000	66	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		991.00000	1,065	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		90.00000	44	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		912.00000	978	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		111.00000	58	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		836.00000	895	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		136.00000	74	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		764.00000	815	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		164.00000	95	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		696.00000	739	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		195.00000	118	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		764.00000	815	38.81	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	6.05	Put		164.00000	95	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		836.00000	895	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		136.00000	74	38.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		187.00000	175	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		986.00000	854	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		165.00000	152	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,065.00000	931	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		187.00000	175	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		986.00000	854	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		165.00000	152	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,065.00000	931	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		146.00000	132	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		1,145.00000	1,011	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		128.00000	114	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,228.00000	1,093	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		252.00000	244	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		802.00000	673	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		224.00000	214	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		874.00000	743	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		199.00000	187	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		948.00000	816	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		137.00000	122	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,186.00000	1,052	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		120.00000	106	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,270.00000	1,135	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		105.00000	91	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,355.00000	1,220	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		92.00000	78	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,442.00000	1,307	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		199.00000	187	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		948.00000	816	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		137.00000	122	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,186.00000	1,052	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		105.00000	91	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,355.00000	1,220	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		224.00000	214	44.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		874.00000	743	44.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.88390	6.76890		31.96	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		544.00000	589	31.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		525.00000	455	31.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		507.00000	549	31.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		588.00000	515	31.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		441.00000	477	32.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		722.00000	643	32.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		263.00000	294	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,144.00000	1,060	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			228.00000	256	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,259.00000	1,172	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			302.00000	337	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,033.00000	953	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			362.00000	402	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			893.00000	819	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			412.00000	445	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			793.00000	711	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			427.00000	460	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			758.00000	677	32.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			564.00000	609	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			495.00000	425	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			670.00000	730	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			351.00000	296	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			720.00000	792	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			301.00000	258	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			782.00000	857	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			263.00000	223	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			625.00000	675	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			406.00000	341	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			750.00000	824	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			282.00000	240	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			625.00000	675	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			406.00000	341	29.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			489.00000	529	31.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			621.00000	546	31.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			473.00000	511	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			654.00000	577	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			457.00000	493	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			688.00000	609	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			564.00000	609	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			495.00000	425	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			605.00000	652	30.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			436.00000	368	30.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			585.00000	630	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			466.00000	396	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			695.00000	760	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			326.00000	276	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			647.00000	700	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			378.00000	316	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			525.00000	569	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			556.00000	485	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			489.00000	529	31.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			621.00000	546	31.96	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	6.45	Call			670.00000	730	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			351.00000	296	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			441.00000	477	32.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			722.00000	643	32.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			814.00000	891	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			245.00000	207	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			695.00000	760	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			326.00000	276	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			412.00000	445	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			793.00000	711	33.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			395.00000	430	33.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			826.00000	746	33.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			362.00000	402	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			893.00000	819	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			331.00000	369	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			962.00000	885	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			378.00000	416	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			859.00000	782	33.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			346.00000	385	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			927.00000	851	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			525.00000	569	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			556.00000	485	31.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			585.00000	630	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			466.00000	396	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			473.00000	511	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			654.00000	577	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			880.00000	961	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			211.00000	178	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			814.00000	891	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			245.00000	207	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,023.00000	1,111	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			154.00000	127	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			950.00000	1,035	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			181.00000	151	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			986.00000	1,072	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			167.00000	139	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			915.00000	998	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			196.00000	164	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			847.00000	926	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			228.00000	192	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			847.00000	926	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			228.00000	192	29.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			395.00000	430	33.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			826.00000	746	33.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			331.00000	369	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Put			962.00000	885	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			316.00000	353	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			997.00000	919	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			288.00000	322	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,069.00000	989	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			275.00000	308	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,106.00000	1,024	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			251.00000	281	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,182.00000	1,097	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			207.00000	233	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,338.00000	1,249	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			207.00000	233	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,338.00000	1,249	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			188.00000	212	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,419.00000	1,328	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			170.00000	192	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,501.00000	1,408	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			154.00000	174	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,585.00000	1,490	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			239.00000	268	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,220.00000	1,134	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			217.00000	244	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,298.00000	1,210	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			197.00000	222	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,378.00000	1,288	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			179.00000	202	33.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,460.00000	1,368	33.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.99180		6.87460		28.75	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			647.00000	682	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			622.00000	540	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			610.00000	643	28.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			686.00000	601	28.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			593.00000	625	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			718.00000	633	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			545.00000	573	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			820.00000	731	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			344.00000	371	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,270.00000	1,179	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			319.00000	344	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,344.00000	1,252	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			400.00000	431	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,125.00000	1,039	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			463.00000	499	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			989.00000	907	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			516.00000	542	29.79	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	7.25	Put			891.00000	800	29.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			530.00000	557	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			856.00000	765	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			666.00000	702	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			592.00000	510	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			765.00000	812	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			440.00000	370	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			810.00000	872	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			385.00000	330	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			839.00000	902	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			364.00000	311	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			724.00000	761	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			500.00000	419	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			839.00000	902	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			364.00000	311	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			724.00000	761	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			500.00000	419	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			647.00000	682	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			622.00000	540	28.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			576.00000	607	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			752.00000	665	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			560.00000	590	29.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			786.00000	698	29.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			705.00000	740	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			530.00000	448	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			787.00000	841	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			412.00000	350	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			744.00000	783	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			469.00000	391	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			628.00000	662	28.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			654.00000	571	28.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			899.00000	966	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			325.00000	275	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			628.00000	662	28.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			654.00000	571	28.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			705.00000	740	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			530.00000	448	27.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			530.00000	557	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			856.00000	765	29.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			498.00000	527	30.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			923.00000	835	30.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			463.00000	499	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			989.00000	907	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			431.00000	464	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,056.00000	972	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.75	Call			686.00000	721	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			562.00000	479	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			545.00000	573	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			820.00000	731	29.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			480.00000	513	30.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			956.00000	871	30.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			447.00000	481	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,022.00000	940	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			962.00000	1,033	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			288.00000	241	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,097.00000	1,175	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			222.00000	183	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,028.00000	1,103	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			254.00000	211	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			962.00000	1,033	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			288.00000	241	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			899.00000	966	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			325.00000	275	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			666.00000	702	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			592.00000	510	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,062.00000	1,138	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			237.00000	196	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			995.00000	1,067	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			270.00000	226	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			930.00000	999	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			306.00000	258	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			869.00000	934	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			344.00000	292	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			995.00000	1,067	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			270.00000	226	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			415.00000	447	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,090.00000	1,006	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			385.00000	415	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,161.00000	1,074	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			498.00000	527	30.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			923.00000	835	30.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			371.00000	400	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,197.00000	1,108	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			371.00000	400	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,197.00000	1,108	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			344.00000	371	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,270.00000	1,179	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			319.00000	344	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,344.00000	1,252	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			295.00000	318	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,420.00000	1,326	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			273.00000	294	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,498.00000	1,403	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			252.00000	272	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,578.00000	1,480	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			233.00000	251	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,658.00000	1,559	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			252.00000	272	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,578.00000	1,480	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			576.00000	607	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			752.00000	665	28.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			415.00000	447	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,090.00000	1,006	30.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			810.00000	872	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			385.00000	330	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			610.00000	643	28.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			686.00000	601	28.55	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>3,186,552,208.00</b>	<b>102,408</b>	<b>565,215.00</b>
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<b>Grand Total:</b>								<b>3,186,552,208.00</b>	<b>102,408</b>	<b>565,215.00</b>
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