

# Daily MTM Report

Daily summary for 03/11/2008

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			19.34200		19.35000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.54000		9.67500		23,657,480,000.00		12,962,000	0.00
R157 On 15/09/2015 Bond			8.97000		9.08500		81,330,990,000.00		9,067,000	0.00
R186 On 21/12/2026 Bond			8.66000		8.78500		70,137,340,000.00		8,099,000	0.00
R196 On 28/02/2009 Bond			12.31300		12.27900		0.00		0	0.00
R201 On 21/12/2014 Bond			9.10000		9.21500		55,100,500,000.00		6,055,000	0.00
R203 On 15/09/2017 Bond			8.97500		9.09000		36,896,225,000.00		4,111,000	0.00
R204 On 21/12/2018 Bond			8.97500		9.09000		39,543,850,000.00		4,406,000	0.00
R206 On 15/01/2014 Bond			9.11000		9.22500		21,226,300,000.00		2,330,000	0.00
R207 On 15/01/2020 Bond			8.95500		9.07000		26,623,215,000.00		2,973,000	0.00
R208 On 31/03/2021 Bond			8.91300		9.03000		14,403,408,000.00		1,616,000	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				8.26500	8.39000			19,042,560,000.00	2,304,000	0.00
<b>Total for j-Bonds:</b>								<b>187,961,868,000.00</b>	<b>53,923,000</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			9.93980		10.07380		50.99	115,281,800.40	11,598	284,451.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			664.00000	597	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			690.00000	757	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			664.00000	597	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			690.00000	757	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			421.00000	374	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,197.00000	1,284	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			772.00000	698	50.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			548.00000	608	50.57	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			588.00000	526	52.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			814.00000	887	52.48	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			363.00000	321	55.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,389.00000	1,482	55.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			343.00000	303	56.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,469.00000	1,563	56.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			521.00000	465	53.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			947.00000	1,025	53.34	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			323.00000	285	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,549.00000	1,645	56.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			288.00000	253	57.68	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			447.00000	398	54.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,124.00000	1,208	54.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,714.00000	1,814	57.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			570.00000	510	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			846.00000	920	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,398.00000	2,266	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			24.00000	26	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			434.00000	386	54.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,160.00000	1,246	54.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			897.00000	814	49.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			423.00000	475	49.50	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			924.00000	840	49.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			400.00000	450	49.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,205.00000	1,103	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			231.00000	263	47.60	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 12/12/2008 Currency Future	9.40	Call			1,009.00000	920	48.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			335.00000	380	48.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,071.00000	977	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			297.00000	337	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			952.00000	866	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			378.00000	426	49.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,136.00000	1,037	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			263.00000	297	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,009.00000	920	48.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			335.00000	380	48.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,275.00000	1,171	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			202.00000	231	47.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,240.00000	1,136	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			216.00000	246	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,584.00000	1,469	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			110.00000	129	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,387.00000	1,278	47.11	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			163.00000	188	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,710.00000	1,590	46.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			86.00000	100	46.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,753.00000	1,633	46.34	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			79.00000	93	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,796.00000	1,675	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			72.00000	86	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,884.00000	1,762	46.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			60.00000	72	46.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,840.00000	1,719	46.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			66.00000	79	46.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,019.00000	1,896	46.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			45.00000	56	46.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,111.00000	1,986	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			37.00000	47	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,667.00000	1,549	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			93.00000	109	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,204.00000	2,078	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			30.00000	39	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,019.00000	1,896	46.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			45.00000	56	46.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,929.00000	1,806	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			55.00000	67	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,503.00000	1,390	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			129.00000	151	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,929.00000	1,806	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			55.00000	67	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,584.00000	1,469	46.62	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 12/12/2008 Currency Future	8.60	Put			110.00000	129	46.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,425.00000	1,315	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			151.00000	175	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,300.00000	2,171	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			26.00000	32	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,204.00000	2,078	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			30.00000	39	46.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,840.00000	1,719	46.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			66.00000	79	46.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,251.00000	2,125	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			27.00000	35	46.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,157.00000	2,032	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			33.00000	42	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,065.00000	1,941	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			41.00000	51	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,974.00000	1,851	46.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			50.00000	61	46.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,625.00000	1,508	46.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			101.00000	119	46.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,543.00000	1,429	46.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			119.00000	139	46.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,349.00000	1,241	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			175.00000	201	47.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,503.00000	1,390	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			129.00000	151	46.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,425.00000	1,315	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			151.00000	175	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,464.00000	1,352	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			140.00000	162	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,387.00000	1,278	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			163.00000	188	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,312.00000	1,206	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			188.00000	216	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,170.00000	1,070	47.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			246.00000	280	47.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,103.00000	1,007	48.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			279.00000	317	48.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,039.00000	948	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			315.00000	358	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			980.00000	893	48.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			356.00000	403	48.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,205.00000	1,103	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			231.00000	263	47.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,136.00000	1,037	47.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			263.00000	297	47.80	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	9.80	Call			796.00000	720	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			522.00000	580	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			705.00000	635	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			632.00000	695	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			625.00000	561	52.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			751.00000	821	52.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,753.00000	1,633	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			79.00000	93	46.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			796.00000	720	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			522.00000	580	50.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			845.00000	766	49.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			471.00000	526	49.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			749.00000	676	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			576.00000	636	50.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			845.00000	766	49.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			471.00000	526	49.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,071.00000	977	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			297.00000	337	48.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			820.00000	742	50.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			496.00000	553	50.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			727.00000	655	50.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			603.00000	666	50.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			644.00000	578	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			720.00000	789	51.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			385.00000	341	55.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,312.00000	1,402	55.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			216.00000	188	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,142.00000	2,248	59.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			163.00000	140	61.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,589.00000	2,701	61.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			606.00000	543	52.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			782.00000	853	52.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			333.00000	294	56.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,509.00000	1,604	56.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			249.00000	218	58.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,926.00000	2,028	58.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			187.00000	162	60.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,363.00000	2,473	60.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,039.00000	948	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			315.00000	358	48.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			570.00000	510	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			846.00000	920	52.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			314.00000	277	57.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,590.00000	1,687	57.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			235.00000	205	59.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.85	Put			2,011.00000	2,115	59.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			177.00000	153	60.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,453.00000	2,563	60.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			142.00000	122	62.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,818.00000	2,932	62.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			505.00000	450	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			981.00000	1,060	53.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			210.00000	182	59.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,186.00000	2,293	59.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			138.00000	118	62.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,864.00000	2,979	62.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			84.00000	69	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,560.00000	3,679	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			47.00000	38	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,273.00000	4,398	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,312.00000	1,206	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			188.00000	216	47.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			537.00000	479	53.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			913.00000	990	53.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			222.00000	193	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,098.00000	2,204	59.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			145.00000	125	62.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,772.00000	2,885	62.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			90.00000	74	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,467.00000	3,584	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			51.00000	41	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,177.00000	4,301	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			154.00000	133	61.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,680.00000	2,793	61.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			97.00000	80	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,374.00000	3,490	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			55.00000	44	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,081.00000	4,204	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			272.00000	238	58.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,798.00000	1,899	58.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			117.00000	97	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,143.00000	3,257	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			67.00000	54	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,843.00000	3,964	62.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,989.00000	2,856	53.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			15.00000	16	53.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.17760		10.31680		41.22	1,536,817.60	151	41,196.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,009.00000	960	41.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			992.00000	1,082	41.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			989.00000	941	41.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,023.00000	1,114	41.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			719.00000	679	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,502.00000	1,601	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			623.00000	589	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,706.00000	1,811	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			608.00000	575	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,742.00000	1,847	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			566.00000	534	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,849.00000	1,957	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			753.00000	712	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,436.00000	1,534	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			899.00000	855	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,182.00000	1,278	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,555.00000	2,443	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			138.00000	165	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			845.00000	799	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,279.00000	1,371	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,256.00000	1,189	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			689.00000	762	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,520.00000	1,442	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			503.00000	564	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,398.00000	1,325	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			581.00000	648	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,283.00000	1,216	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			666.00000	738	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,458.00000	1,383	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			541.00000	605	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,340.00000	1,270	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			623.00000	692	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,583.00000	1,503	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			466.00000	525	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,889.00000	1,797	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			322.00000	369	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,854.00000	1,763	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			337.00000	385	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,999.00000	1,903	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			282.00000	325	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,999.00000	1,903	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			282.00000	325	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,036.00000	1,939	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			269.00000	311	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,150.00000	2,049	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			234.00000	272	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,112.00000	2,012	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			245.00000	285	40.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,074.00000	1,975	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			257.00000	298	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,228.00000	2,125	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			212.00000	247	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,036.00000	1,939	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			269.00000	311	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,430.00000	2,321	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			163.00000	193	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,348.00000	2,241	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			182.00000	214	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,268.00000	2,163	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			201.00000	236	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,189.00000	2,087	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			222.00000	259	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,962.00000	1,867	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			295.00000	340	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,818.00000	1,729	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			351.00000	401	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,189.00000	2,087	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			222.00000	259	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,112.00000	2,012	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			245.00000	285	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,818.00000	1,729	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			351.00000	401	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,749.00000	1,662	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			382.00000	434	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,471.00000	2,361	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			155.00000	183	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,389.00000	2,281	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			172.00000	203	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,308.00000	2,202	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			191.00000	225	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,925.00000	1,832	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			309.00000	354	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,389.00000	2,281	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			172.00000	203	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,308.00000	2,202	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			191.00000	225	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,925.00000	1,832	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			309.00000	354	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,854.00000	1,763	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			337.00000	385	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,783.00000	1,695	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			367.00000	417	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,430.00000	2,321	40.14	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	8.05	Put			163.00000	193	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,348.00000	2,241	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			182.00000	214	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,962.00000	1,867	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			295.00000	340	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,228.00000	2,125	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			212.00000	247	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,715.00000	1,629	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			398.00000	452	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,648.00000	1,565	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			431.00000	487	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,583.00000	1,503	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			466.00000	525	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,648.00000	1,565	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			431.00000	487	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,458.00000	1,383	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			541.00000	605	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,340.00000	1,270	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			623.00000	692	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,283.00000	1,216	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			666.00000	738	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,783.00000	1,695	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			367.00000	417	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,520.00000	1,442	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			503.00000	564	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,228.00000	1,164	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			712.00000	786	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,175.00000	1,122	40.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			758.00000	844	40.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,134.00000	1,079	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			818.00000	901	40.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,228.00000	1,164	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			712.00000	786	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,175.00000	1,122	40.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			758.00000	844	40.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,091.00000	1,037	40.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			874.00000	960	40.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,488.00000	1,412	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			522.00000	584	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,428.00000	1,354	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			561.00000	626	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,369.00000	1,297	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			602.00000	670	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,311.00000	1,243	40.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			644.00000	715	40.14	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	9.85	Call			1,202.00000	1,143	40.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			735.00000	815	40.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,155.00000	1,100	40.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			788.00000	873	40.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,113.00000	1,058	40.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			846.00000	930	40.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,070.00000	1,017	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			903.00000	990	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			952.00000	906	41.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,085.00000	1,178	41.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			916.00000	872	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,149.00000	1,244	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			882.00000	836	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,215.00000	1,309	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			808.00000	763	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,341.00000	1,435	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			771.00000	728	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,404.00000	1,501	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			736.00000	695	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,469.00000	1,568	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			702.00000	663	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,535.00000	1,636	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,113.00000	1,058	40.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			846.00000	930	40.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,070.00000	1,017	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			903.00000	990	41.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,029.00000	978	41.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			962.00000	1,051	41.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			916.00000	872	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,149.00000	1,244	42.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			882.00000	836	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,215.00000	1,309	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,049.00000	998	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			932.00000	1,020	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,009.00000	960	41.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			992.00000	1,082	41.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			970.00000	923	41.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,054.00000	1,146	41.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			934.00000	889	41.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,117.00000	1,211	41.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			865.00000	817	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,248.00000	1,340	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			826.00000	781	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,310.00000	1,403	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			789.00000	746	42.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,372.00000	1,468	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			826.00000	781	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,310.00000	1,403	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			686.00000	648	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,569.00000	1,670	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			654.00000	618	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,637.00000	1,740	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			654.00000	618	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,637.00000	1,740	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			594.00000	561	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,777.00000	1,883	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			539.00000	509	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,922.00000	2,031	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			513.00000	484	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,996.00000	2,107	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			488.00000	461	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,071.00000	2,183	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			464.00000	438	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,147.00000	2,261	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			736.00000	695	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,469.00000	1,568	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			702.00000	663	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,535.00000	1,636	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			670.00000	632	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,603.00000	1,705	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			638.00000	603	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,672.00000	1,775	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			580.00000	547	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,813.00000	1,920	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			552.00000	521	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,885.00000	1,994	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			525.00000	496	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,959.00000	2,069	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			500.00000	472	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,033.00000	2,145	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			513.00000	484	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,996.00000	2,107	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,091.00000	1,037	40.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			874.00000	960	40.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,049.00000	998	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			932.00000	1,020	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			899.00000	855	42.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,182.00000	1,278	42.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.39060		10.53630		36.43	581,873.60	56	3,067.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,183.00000	1,112	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,197.00000	1,271	36.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,183.00000	1,112	36.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,197.00000	1,271	36.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			897.00000	831	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,711.00000	1,790	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			799.00000	738	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,913.00000	1,997	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			784.00000	723	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,947.00000	2,032	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			739.00000	681	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,053.00000	2,140	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			950.00000	881	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,614.00000	1,690	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,077.00000	1,008	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,391.00000	1,468	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,146.00000	1,077	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,260.00000	1,337	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,044.00000	970	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,458.00000	1,530	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,448.00000	1,355	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			862.00000	915	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,700.00000	1,598	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			664.00000	708	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,585.00000	1,487	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			748.00000	796	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,475.00000	1,381	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			839.00000	890	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,642.00000	1,542	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			705.00000	751	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,529.00000	1,433	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			793.00000	842	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,760.00000	1,656	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			624.00000	666	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,048.00000	1,936	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			462.00000	496	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,048.00000	1,936	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			462.00000	496	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,151.00000	2,036	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			415.00000	446	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,186.00000	2,070	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			400.00000	430	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,221.00000	2,105	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			385.00000	414	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,293.00000	2,175	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			356.00000	384	35.64	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	8.65	Call			2,257.00000	2,139	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			370.00000	399	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,403.00000	2,282	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			316.00000	342	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,257.00000	2,139	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			370.00000	399	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,116.00000	2,002	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			430.00000	462	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,554.00000	2,431	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			268.00000	290	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,478.00000	2,356	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			292.00000	315	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,329.00000	2,210	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			343.00000	369	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,982.00000	1,871	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			495.00000	531	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,917.00000	1,808	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			530.00000	567	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,516.00000	2,393	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			280.00000	302	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,440.00000	2,319	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			304.00000	328	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,366.00000	2,246	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			329.00000	355	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,082.00000	1,969	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			446.00000	478	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,015.00000	1,904	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			479.00000	513	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,949.00000	1,840	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			513.00000	549	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,711.00000	2,584	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			225.00000	244	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,632.00000	2,507	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			246.00000	266	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,329.00000	2,210	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			343.00000	369	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,403.00000	2,282	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			316.00000	342	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,593.00000	2,469	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			257.00000	278	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,440.00000	2,319	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			304.00000	328	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,082.00000	1,969	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			446.00000	478	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,293.00000	2,175	35.64	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	8.60	Put			356.00000	384	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,221.00000	2,105	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			385.00000	414	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,151.00000	2,036	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			415.00000	446	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,949.00000	1,840	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			513.00000	549	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,885.00000	1,777	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			548.00000	586	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,822.00000	1,716	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			585.00000	625	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,885.00000	1,777	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			548.00000	586	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,585.00000	1,487	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			748.00000	796	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,642.00000	1,542	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			705.00000	751	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,422.00000	1,330	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			886.00000	940	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,371.00000	1,287	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			935.00000	996	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,324.00000	1,245	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			988.00000	1,055	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,822.00000	1,716	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			585.00000	625	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,529.00000	1,433	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			793.00000	842	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,371.00000	1,287	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			935.00000	996	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,282.00000	1,205	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,046.00000	1,115	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,760.00000	1,656	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			624.00000	666	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,475.00000	1,381	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			839.00000	890	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,671.00000	1,570	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			685.00000	729	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,613.00000	1,514	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			727.00000	773	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,557.00000	1,460	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			770.00000	819	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,502.00000	1,407	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			816.00000	866	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,397.00000	1,308	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			910.00000	968	35.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,346.00000	1,266	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			960.00000	1,025	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,303.00000	1,225	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,017.00000	1,085	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,261.00000	1,186	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,075.00000	1,145	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,111.00000	1,044	37.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,325.00000	1,403	37.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,006.00000	934	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,520.00000	1,593	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			969.00000	898	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,582.00000	1,658	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			932.00000	864	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,646.00000	1,723	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,282.00000	1,205	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,046.00000	1,115	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,241.00000	1,167	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,105.00000	1,176	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,202.00000	1,130	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,166.00000	1,239	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,165.00000	1,094	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,228.00000	1,304	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,128.00000	1,060	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,292.00000	1,370	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,094.00000	1,028	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,358.00000	1,437	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,060.00000	989	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,424.00000	1,499	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,025.00000	952	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,489.00000	1,561	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			987.00000	916	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,551.00000	1,625	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,241.00000	1,167	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,105.00000	1,176	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,165.00000	1,094	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,228.00000	1,304	36.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,094.00000	1,028	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,358.00000	1,437	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,060.00000	989	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,424.00000	1,499	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			987.00000	916	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,551.00000	1,625	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			915.00000	847	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,679.00000	1,757	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			880.00000	815	37.27	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 12/06/2009 Currency Future	11.40	Put			1,744.00000	1,824	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			847.00000	783	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,811.00000	1,892	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			815.00000	752	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,879.00000	1,962	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			864.00000	799	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,777.00000	1,858	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			831.00000	768	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,845.00000	1,927	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			769.00000	709	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,982.00000	2,068	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			710.00000	654	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,124.00000	2,213	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			683.00000	628	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,196.00000	2,287	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			656.00000	602	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,270.00000	2,362	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			630.00000	578	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,344.00000	2,438	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			754.00000	695	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,017.00000	2,104	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			724.00000	667	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,088.00000	2,176	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			696.00000	641	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,160.00000	2,250	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			669.00000	615	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,233.00000	2,324	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			831.00000	768	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,845.00000	1,927	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			683.00000	628	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,196.00000	2,287	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			969.00000	898	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,582.00000	1,658	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,346.00000	1,266	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			960.00000	1,025	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,261.00000	1,186	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,075.00000	1,145	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,222.00000	1,148	36.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,135.00000	1,208	36.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,146.00000	1,077	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,260.00000	1,337	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,077.00000	1,008	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,391.00000	1,468	37.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.84050		16.16160		46.47	0.00	0	21,530.00



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	Call			1,011.00000	839	47.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			999.00000	1,149	47.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			875.00000	708	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,214.00000	1,367	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			893.00000	726	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,182.00000	1,336	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			723.00000	572	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,462.00000	1,632	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			654.00000	513	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,592.00000	1,772	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			491.00000	375	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,979.00000	2,184	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			352.00000	261	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,440.00000	2,670	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			323.00000	237	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,561.00000	2,797	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			372.00000	277	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,361.00000	2,587	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			478.00000	364	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,016.00000	2,223	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			478.00000	364	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,016.00000	2,223	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			383.00000	286	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,321.00000	2,545	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			818.00000	654	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,306.00000	1,464	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			1,096.00000	914	46.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			884.00000	1,024	46.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			990.00000	821	47.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,028.00000	1,181	47.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,032.00000	857	47.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			970.00000	1,117	47.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,117.00000	934	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			856.00000	994	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,162.00000	975	46.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			801.00000	935	46.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,212.00000	1,018	46.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			751.00000	878	46.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,506.00000	1,271	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			544.00000	630	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,570.00000	1,330	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			508.00000	589	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,668.00000	1,421	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			457.00000	531	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,538.00000	1,300	45.25	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	15.15	Put			526.00000	609	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,475.00000	1,242	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			563.00000	651	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,384.00000	1,158	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			622.00000	717	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,702.00000	1,453	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			440.00000	512	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,770.00000	1,517	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			409.00000	476	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,635.00000	1,390	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			473.00000	550	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,805.00000	1,550	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			394.00000	459	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,912.00000	1,650	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			350.00000	410	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,098.00000	1,826	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			286.00000	336	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			2,022.00000	1,755	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			311.00000	364	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,948.00000	1,685	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			337.00000	394	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,876.00000	1,616	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			364.00000	426	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,736.00000	1,485	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			424.00000	494	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,602.00000	1,360	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			491.00000	569	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,840.00000	1,583	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			379.00000	442	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,570.00000	1,330	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			508.00000	589	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,444.00000	1,213	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			582.00000	673	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,414.00000	1,185	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			602.00000	695	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,354.00000	1,131	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			642.00000	740	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,296.00000	1,085	45.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			685.00000	795	45.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,060.00000	1,790	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			298.00000	350	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,985.00000	1,719	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			324.00000	379	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,912.00000	1,650	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			350.00000	410	45.25	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	15.50	Call			1,325.00000	1,108	45.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			663.00000	767	45.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,268.00000	1,063	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			706.00000	822	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,240.00000	1,040	45.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			728.00000	850	45.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,770.00000	1,517	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			409.00000	476	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,444.00000	1,213	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			582.00000	673	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,948.00000	1,685	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			337.00000	394	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,876.00000	1,616	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			364.00000	426	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,602.00000	1,360	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			491.00000	569	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,538.00000	1,300	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			526.00000	609	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,702.00000	1,453	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			440.00000	512	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,384.00000	1,158	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			622.00000	717	45.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,162.00000	975	46.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			801.00000	935	46.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,074.00000	895	46.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			913.00000	1,054	46.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,032.00000	857	47.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			970.00000	1,117	47.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,268.00000	1,063	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			706.00000	822	45.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,117.00000	934	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			856.00000	994	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			950.00000	784	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,089.00000	1,244	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,117.00000	934	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			856.00000	994	46.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			990.00000	821	47.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,028.00000	1,181	47.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			912.00000	745	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,150.00000	1,305	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			912.00000	745	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,150.00000	1,305	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			837.00000	672	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,276.00000	1,431	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,296.00000	1,085	45.62	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 12/12/2008 Currency Future	15.55	Put			685.00000	795	45.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,240.00000	1,040	45.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			728.00000	850	45.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,185.00000	996	46.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			774.00000	906	46.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			1,139.00000	954	46.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			828.00000	964	46.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,053.00000	876	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			942.00000	1,085	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			970.00000	804	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,058.00000	1,214	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			931.00000	764	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,119.00000	1,274	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			858.00000	689	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,246.00000	1,399	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			779.00000	620	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,367.00000	1,530	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			741.00000	588	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,430.00000	1,597	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			705.00000	557	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,494.00000	1,666	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			671.00000	527	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,559.00000	1,737	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			452.00000	343	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,091.00000	2,302	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			428.00000	323	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,167.00000	2,382	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			405.00000	304	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,243.00000	2,463	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			362.00000	269	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,400.00000	2,628	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			342.00000	253	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,480.00000	2,712	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			305.00000	223	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,643.00000	2,882	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			621.00000	485	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,660.00000	1,844	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			590.00000	458	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,729.00000	1,918	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			560.00000	433	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,799.00000	1,992	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			531.00000	409	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,870.00000	2,068	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			504.00000	386	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,942.00000	2,145	47.62	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 12/12/2008 Currency Future	17.40	Call			560.00000	433	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,799.00000	1,992	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			504.00000	386	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,942.00000	2,145	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			428.00000	323	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,167.00000	2,382	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			383.00000	286	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,321.00000	2,545	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			465.00000	353	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,053.00000	2,263	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			440.00000	333	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,128.00000	2,342	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			416.00000	313	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,205.00000	2,423	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			394.00000	295	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,282.00000	2,504	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			332.00000	245	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,521.00000	2,754	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			314.00000	230	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,602.00000	2,840	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			296.00000	216	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,685.00000	2,925	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			362.00000	269	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,400.00000	2,628	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			342.00000	253	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,480.00000	2,712	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			323.00000	237	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,561.00000	2,797	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			288.00000	209	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,726.00000	2,969	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			271.00000	196	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,810.00000	3,056	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			256.00000	184	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,894.00000	3,143	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			440.00000	333	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,128.00000	2,342	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			394.00000	295	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,282.00000	2,504	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			332.00000	245	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,521.00000	2,754	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			296.00000	216	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,685.00000	2,925	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			279.00000	203	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,768.00000	3,012	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			606.00000	471	47.62	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 12/12/2008 Currency Future	17.25	Put		1,694.00000	1,881	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call		575.00000	446	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put		1,763.00000	1,955	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call		546.00000	421	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put		1,834.00000	2,030	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call		518.00000	397	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put		1,906.00000	2,107	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		798.00000	637	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,336.00000	1,497	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		760.00000	604	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,398.00000	1,564	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		723.00000	572	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,462.00000	1,632	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		688.00000	542	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,526.00000	1,701	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		798.00000	637	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,336.00000	1,497	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		760.00000	604	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,398.00000	1,564	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		654.00000	513	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,592.00000	1,772	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		621.00000	485	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,660.00000	1,844	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		590.00000	458	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,729.00000	1,918	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		858.00000	689	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,246.00000	1,399	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		837.00000	672	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,276.00000	1,431	47.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		1,185.00000	996	46.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		774.00000	906	46.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call		1,139.00000	954	46.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put		828.00000	964	46.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call		1,053.00000	876	47.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put		942.00000	1,085	47.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.16380	16.49300		35.44	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	16.50	Call		1,404.00000	1,252	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		1,411.00000	1,588	36.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		1,276.00000	1,119	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,633.00000	1,805	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		1,311.00000	1,158	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,568.00000	1,744	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		1,140.00000	992	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		1,847.00000	2,028	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		1,030.00000	892	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.50	Put			2,037.00000	2,228	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			851.00000	730	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,408.00000	2,617	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			686.00000	583	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,843.00000	3,069	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			649.00000	551	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,956.00000	3,187	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			724.00000	617	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,731.00000	2,954	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			881.00000	758	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,338.00000	2,544	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			737.00000	629	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,694.00000	2,915	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,239.00000	1,081	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,696.00000	1,868	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,526.00000	1,360	35.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,233.00000	1,397	35.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,443.00000	1,287	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,350.00000	1,523	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,565.00000	1,399	35.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,172.00000	1,335	35.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,366.00000	1,218	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,473.00000	1,654	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,616.00000	1,439	35.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,123.00000	1,275	35.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,889.00000	1,679	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			896.00000	1,015	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,947.00000	1,733	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			854.00000	970	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			2,067.00000	1,846	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			774.00000	882	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,977.00000	1,761	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			834.00000	947	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,947.00000	1,733	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			854.00000	970	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,918.00000	1,706	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			875.00000	992	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,832.00000	1,626	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			939.00000	1,062	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,098.00000	1,875	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			755.00000	861	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,161.00000	1,934	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			718.00000	820	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,192.00000	1,963	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			699.00000	800	34.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Call			2,456.00000	2,213	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			563.00000	649	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,388.00000	2,149	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			595.00000	685	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,322.00000	2,086	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			629.00000	722	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,257.00000	2,024	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			664.00000	760	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			2,129.00000	1,904	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			736.00000	840	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,007.00000	1,789	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			814.00000	925	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,322.00000	2,086	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			629.00000	722	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,257.00000	2,024	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			664.00000	760	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,007.00000	1,789	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			814.00000	925	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,776.00000	1,574	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			983.00000	1,110	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,722.00000	1,523	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,029.00000	1,159	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,422.00000	2,181	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			579.00000	667	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,355.00000	2,117	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			612.00000	703	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,289.00000	2,055	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			646.00000	741	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,224.00000	1,994	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			681.00000	780	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			2,037.00000	1,817	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			794.00000	904	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,722.00000	1,523	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,029.00000	1,159	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,669.00000	1,480	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,217	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,161.00000	1,934	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			718.00000	820	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,098.00000	1,875	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			755.00000	861	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,977.00000	1,761	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			834.00000	947	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,861.00000	1,652	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			918.00000	1,039	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,804.00000	1,600	34.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Put			961.00000	1,086	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,749.00000	1,548	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,006.00000	1,135	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,695.00000	1,502	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,052.00000	1,188	34.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,804.00000	1,600	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			961.00000	1,086	34.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,526.00000	1,360	35.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,233.00000	1,397	35.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,484.00000	1,323	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,291.00000	1,459	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,443.00000	1,287	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,350.00000	1,523	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,669.00000	1,480	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,217	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,329.00000	1,178	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,536.00000	1,714	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,616.00000	1,439	35.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,123.00000	1,275	35.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,565.00000	1,399	35.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,172.00000	1,335	35.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,484.00000	1,323	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,291.00000	1,459	35.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,366.00000	1,218	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,473.00000	1,654	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,294.00000	1,138	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,601.00000	1,775	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,591.00000	1,419	35.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,148.00000	1,305	35.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,545.00000	1,380	35.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,202.00000	1,366	35.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,504.00000	1,341	35.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,261.00000	1,428	35.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,463.00000	1,305	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,320.00000	1,491	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,423.00000	1,269	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,380.00000	1,555	35.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,385.00000	1,235	36.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,442.00000	1,621	36.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,347.00000	1,198	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,504.00000	1,684	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,669.00000	1,480	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,076.00000	1,217	34.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,198.00000	1,045	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,755.00000	1,931	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Call			1,159.00000	1,009	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,816.00000	1,995	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,121.00000	974	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,878.00000	2,061	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,084.00000	941	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,941.00000	2,127	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			821.00000	704	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,478.00000	2,690	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			792.00000	678	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,549.00000	2,764	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			764.00000	653	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,621.00000	2,839	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			711.00000	606	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,768.00000	2,992	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			686.00000	583	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,843.00000	3,069	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			661.00000	561	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,918.00000	3,147	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			637.00000	540	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,994.00000	3,226	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,013.00000	876	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,070.00000	2,262	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			978.00000	845	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,135.00000	2,331	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			945.00000	815	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,202.00000	2,401	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			913.00000	786	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,270.00000	2,472	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			978.00000	845	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,135.00000	2,331	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			913.00000	786	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,270.00000	2,472	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			821.00000	704	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,478.00000	2,690	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			764.00000	653	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,621.00000	2,839	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			836.00000	717	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,443.00000	2,653	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			807.00000	691	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,514.00000	2,727	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			778.00000	666	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,585.00000	2,802	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			751.00000	641	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,658.00000	2,877	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			698.00000	594	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Put		2,805.00000	3,031	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call		673.00000	572	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put		2,880.00000	3,108	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call		625.00000	530	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put		3,032.00000	3,266	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		737.00000	629	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		2,694.00000	2,915	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		637.00000	540	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		2,994.00000	3,226	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		614.00000	520	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		3,071.00000	3,306	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		591.00000	500	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		3,148.00000	3,386	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call		569.00000	481	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put		3,226.00000	3,467	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call		548.00000	462	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put		3,305.00000	3,548	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		711.00000	606	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		2,768.00000	2,992	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		614.00000	520	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		3,071.00000	3,306	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		591.00000	500	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		3,148.00000	3,386	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		995.00000	860	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,102.00000	2,297	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call		962.00000	830	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put		2,169.00000	2,366	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call		929.00000	800	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put		2,236.00000	2,437	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call		897.00000	772	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put		2,304.00000	2,508	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call		866.00000	744	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		2,373.00000	2,580	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		1,179.00000	1,027	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,786.00000	1,963	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		1,102.00000	957	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		1,909.00000	2,094	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		1,066.00000	924	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		1,973.00000	2,160	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		1,294.00000	1,138	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,601.00000	1,775	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		1,259.00000	1,100	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,666.00000	1,836	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		1,218.00000	1,063	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		1,725.00000	1,899	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call		1,179.00000	1,027	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,786.00000	1,963	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		995.00000	860	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,102.00000	2,297	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1,463.00000	1,305	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,320.00000	1,491	35.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		1,276.00000	1,119	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,633.00000	1,805	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		1,259.00000	1,100	36.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,666.00000	1,836	36.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.46430	16.80640		31.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,636.00000	1,500	32.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,630.00000	1,835	32.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		1,512.00000	1,363	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,855.00000	2,049	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,546.00000	1,402	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,790.00000	1,988	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		1,375.00000	1,233	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,068.00000	2,269	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		1,263.00000	1,130	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		2,256.00000	2,465	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		1,061.00000	945	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		2,654.00000	2,881	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		887.00000	787	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		3,080.00000	3,322	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		847.00000	751	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		3,191.00000	3,436	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		942.00000	837	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		2,935.00000	3,172	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		1,076.00000	959	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		2,620.00000	2,845	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		1,108.00000	989	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		2,552.00000	2,774	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		956.00000	850	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		2,900.00000	3,135	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		1,474.00000	1,325	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		1,918.00000	2,110	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,774.00000	1,624	31.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,418.00000	1,610	31.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		1,655.00000	1,517	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		1,599.00000	1,802	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		1,674.00000	1,534	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		1,568.00000	1,770	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		1,795.00000	1,643	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		1,389.00000	1,579	31.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Call			1,845.00000	1,681	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,339.00000	1,517	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2,137.00000	1,936	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,081.00000	1,221	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,223.00000	2,015	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,016.00000	1,151	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,310.00000	2,098	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			954.00000	1,083	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,194.00000	1,989	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,038.00000	1,174	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2,166.00000	1,962	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,059.00000	1,198	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,110.00000	1,909	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,103.00000	1,245	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,370.00000	2,154	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			913.00000	1,040	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,431.00000	2,211	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			874.00000	997	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,223.00000	2,015	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,016.00000	1,151	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,461.00000	2,240	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			855.00000	976	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,717.00000	2,482	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			710.00000	817	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,651.00000	2,420	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			745.00000	855	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,587.00000	2,359	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			780.00000	894	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,524.00000	2,299	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			817.00000	935	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,400.00000	2,182	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			894.00000	1,018	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,340.00000	2,126	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			933.00000	1,061	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,281.00000	2,070	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			974.00000	1,106	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,717.00000	2,482	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			710.00000	817	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,651.00000	2,420	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			745.00000	855	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,400.00000	2,182	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			894.00000	1,018	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,340.00000	2,126	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			933.00000	1,061	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,555.00000	2,329	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 12/06/2009 Currency Future	15.05	Put			799.00000	914	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,492.00000	2,269	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			836.00000	955	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,252.00000	2,043	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			995.00000	1,128	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			2,082.00000	1,884	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,126.00000	1,269	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,110.00000	1,909	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,103.00000	1,245	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,055.00000	1,858	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,148.00000	1,294	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,001.00000	1,808	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,343	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,684.00000	2,450	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			727.00000	836	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,619.00000	2,389	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			763.00000	875	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,555.00000	2,329	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			799.00000	914	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,492.00000	2,269	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			836.00000	955	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,252.00000	2,043	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			995.00000	1,128	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,194.00000	1,989	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,038.00000	1,174	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,948.00000	1,762	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,241.00000	1,398	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,896.00000	1,721	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,290.00000	1,457	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,055.00000	1,858	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,148.00000	1,294	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,948.00000	1,762	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,241.00000	1,398	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			2,028.00000	1,833	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,171.00000	1,318	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,974.00000	1,783	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,218.00000	1,369	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,795.00000	1,643	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,389.00000	1,579	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,754.00000	1,605	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,447.00000	1,641	31.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,713.00000	1,569	31.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,507.00000	1,705	31.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,001.00000	1,808	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,194.00000	1,343	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 12/06/2009 Currency Future	16.30	Call			1,845.00000	1,681	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,339.00000	1,517	31.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,713.00000	1,569	31.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,507.00000	1,705	31.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,636.00000	1,500	32.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,630.00000	1,835	32.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,896.00000	1,721	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,290.00000	1,457	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,674.00000	1,534	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,568.00000	1,770	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,599.00000	1,462	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,693.00000	1,898	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,564.00000	1,422	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,757.00000	1,958	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,599.00000	1,462	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,693.00000	1,898	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,529.00000	1,382	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,822.00000	2,018	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,820.00000	1,662	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,364.00000	1,548	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,734.00000	1,587	31.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,477.00000	1,673	31.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,694.00000	1,551	32.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,537.00000	1,737	32.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,618.00000	1,483	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,661.00000	1,869	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,581.00000	1,442	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,725.00000	1,928	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,922.00000	1,741	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,265.00000	1,427	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,870.00000	1,701	31.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,314.00000	1,487	31.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,820.00000	1,662	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,364.00000	1,548	31.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,618.00000	1,483	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,661.00000	1,869	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,434.00000	1,287	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,978.00000	2,173	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,394.00000	1,251	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,038.00000	2,237	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,356.00000	1,215	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,099.00000	2,301	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,318.00000	1,180	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,161.00000	2,366	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,045.00000	931	32.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Put			2,689.00000	2,916	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,015.00000	903	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,758.00000	2,989	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			985.00000	876	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,829.00000	3,062	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			928.00000	824	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,971.00000	3,210	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			900.00000	799	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,044.00000	3,284	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			873.00000	774	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,117.00000	3,360	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,245.00000	1,113	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,288.00000	2,499	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,209.00000	1,081	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,353.00000	2,567	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,175.00000	1,049	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,419.00000	2,635	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,141.00000	1,019	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,485.00000	2,704	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,209.00000	1,081	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,353.00000	2,567	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,141.00000	1,019	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,485.00000	2,704	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,045.00000	931	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,689.00000	2,916	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			985.00000	876	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,829.00000	3,062	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1,030.00000	917	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,723.00000	2,952	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1,000.00000	889	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,793.00000	3,025	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			970.00000	863	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,864.00000	3,098	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			914.00000	811	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,007.00000	3,247	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			860.00000	762	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,154.00000	3,398	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			834.00000	739	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,228.00000	3,475	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			928.00000	824	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,971.00000	3,210	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			873.00000	774	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,117.00000	3,360	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			822.00000	728	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,265.00000	3,513	32.36	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	19.35	Call			797.00000	705	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,340.00000	3,591	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			773.00000	683	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,416.00000	3,669	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			749.00000	662	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,493.00000	3,748	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			914.00000	811	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,007.00000	3,247	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			809.00000	716	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,303.00000	3,552	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			785.00000	694	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,378.00000	3,630	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,414.00000	1,269	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,008.00000	2,205	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,337.00000	1,198	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,130.00000	2,333	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,299.00000	1,163	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,193.00000	2,399	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,227.00000	1,097	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,321.00000	2,533	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,192.00000	1,065	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,386.00000	2,601	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,158.00000	1,034	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,452.00000	2,670	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,125.00000	1,003	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,518.00000	2,739	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,529.00000	1,382	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,822.00000	2,018	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,495.00000	1,344	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,889.00000	2,079	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,454.00000	1,306	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,948.00000	2,142	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,414.00000	1,269	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,008.00000	2,205	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,227.00000	1,097	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,321.00000	2,533	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,694.00000	1,551	32.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,537.00000	1,737	32.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,512.00000	1,363	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,855.00000	2,049	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,546.00000	1,402	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,790.00000	1,988	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,434.00000	1,287	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,978.00000	2,173	32.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,356.00000	1,215	32.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Put		2,099.00000	2,301	32.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.68140	12.79060		45.28	12,871,621.00	1,015	79,678.00
€ / R On 12/12/2008 Currency Future	12.80	Call		769.00000	700	45.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put		778.00000	819	45.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call		674.00000	610	46.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		933.00000	979	46.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call		532.00000	478	48.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put		1,242.00000	1,297	48.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call		456.00000	408	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put		1,466.00000	1,526	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call		373.00000	331	51.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put		1,783.00000	1,850	51.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		314.00000	276	52.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		2,073.00000	2,145	52.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		1,505.00000	1,408	41.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		215.00000	227	41.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call		383.00000	340	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put		1,742.00000	1,808	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call		492.00000	441	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		1,352.00000	1,410	48.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		392.00000	349	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,702.00000	1,767	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		692.00000	627	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		901.00000	946	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		949.00000	871	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		558.00000	590	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		832.00000	760	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		692.00000	728	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		749.00000	681	45.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		808.00000	850	45.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		854.00000	781	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		664.00000	700	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		1,025.00000	945	43.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		485.00000	513	43.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		1,262.00000	1,170	42.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		321.00000	339	42.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		1,229.00000	1,139	42.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		338.00000	357	42.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		1,295.00000	1,202	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		304.00000	321	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		1,229.00000	1,139	42.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		338.00000	357	42.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call		1,108.00000	1,024	43.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put		417.00000	443	43.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.05	Call			1,136.00000	1,052	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			396.00000	420	42.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,080.00000	997	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			439.00000	466	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,363.00000	1,269	41.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			272.00000	287	41.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,328.00000	1,235	42.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			288.00000	304	42.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,397.00000	1,303	41.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			257.00000	271	41.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,469.00000	1,373	41.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			228.00000	241	41.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,657.00000	1,557	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			166.00000	176	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,580.00000	1,482	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			189.00000	200	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,433.00000	1,337	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			242.00000	256	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,166.00000	1,080	42.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			375.00000	399	42.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,618.00000	1,519	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			177.00000	188	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,542.00000	1,445	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			202.00000	213	41.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,262.00000	1,170	42.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			321.00000	339	42.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,197.00000	1,109	42.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			356.00000	378	42.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,052.00000	971	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			462.00000	489	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			999.00000	920	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			509.00000	538	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			974.00000	895	43.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			533.00000	564	43.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			924.00000	848	44.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			584.00000	616	44.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,657.00000	1,557	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			166.00000	176	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,580.00000	1,482	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			189.00000	200	41.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,295.00000	1,202	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			304.00000	321	42.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			974.00000	895	43.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			533.00000	564	43.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			877.00000	803	44.72	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			636.00000	671	44.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			999.00000	920	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			509.00000	538	43.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			900.00000	825	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			610.00000	643	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,433.00000	1,337	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			242.00000	256	41.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,108.00000	1,024	43.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			417.00000	443	43.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			949.00000	871	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			558.00000	590	44.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			854.00000	781	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			664.00000	700	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			811.00000	739	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			720.00000	758	45.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			877.00000	803	44.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			636.00000	671	44.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			790.00000	719	45.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			749.00000	788	45.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			711.00000	645	46.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			870.00000	913	46.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			674.00000	610	46.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			933.00000	979	46.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			639.00000	578	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			999.00000	1,047	46.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			607.00000	547	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			1,066.00000	1,116	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			730.00000	663	46.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			839.00000	881	46.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			769.00000	700	45.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			778.00000	819	45.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			657.00000	594	46.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			966.00000	1,013	46.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			623.00000	562	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			1,032.00000	1,081	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			591.00000	533	47.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			1,100.00000	1,151	47.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			561.00000	504	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,170.00000	1,223	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			480.00000	430	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,389.00000	1,448	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			434.00000	387	49.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,543.00000	1,605	49.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			412.00000	367	50.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,622.00000	1,686	50.25	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	14.30	Call			355.00000	315	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,865.00000	1,933	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			339.00000	299	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,948.00000	2,017	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			322.00000	283	52.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			2,031.00000	2,102	52.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			576.00000	518	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,135.00000	1,187	47.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			546.00000	491	48.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,206.00000	1,260	48.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			519.00000	465	48.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,278.00000	1,334	48.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			468.00000	418	49.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,427.00000	1,487	49.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			445.00000	397	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,504.00000	1,566	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			423.00000	377	50.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,582.00000	1,645	50.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			402.00000	358	50.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,662.00000	1,726	50.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			505.00000	453	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,315.00000	1,372	48.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			456.00000	408	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,466.00000	1,526	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			392.00000	349	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,702.00000	1,767	50.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			364.00000	323	51.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,824.00000	1,892	51.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			347.00000	307	51.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,906.00000	1,975	51.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			330.00000	291	51.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,989.00000	2,059	51.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,618.00000	1,519	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			177.00000	188	41.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			211.00000	183	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,771.00000	2,852	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			141.00000	118	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,500.00000	3,586	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			82.00000	67	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,242.00000	4,336	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			47.00000	37	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			5,007.00000	5,106	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			217.00000	188	54.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,726.00000	2,806	54.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			145.00000	122	56.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.10	Put			3,455.00000	3,540	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			85.00000	70	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,195.00000	4,288	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			49.00000	39	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,958.00000	5,057	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,900.00000	1,798	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			110.00000	116	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			561.00000	504	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,170.00000	1,223	47.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			251.00000	219	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,460.00000	2,537	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			170.00000	146	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,180.00000	3,265	56.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			104.00000	86	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,914.00000	4,005	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			60.00000	48	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,670.00000	4,767	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,250.00000	2,146	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			59.00000	65	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			306.00000	269	52.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,115.00000	2,187	52.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			206.00000	178	54.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,816.00000	2,897	54.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			136.00000	114	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,546.00000	3,632	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			80.00000	65	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,289.00000	4,383	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,530.00000	2,421	41.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			40.00000	40	41.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,817.00000	1,714	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			126.00000	133	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			355.00000	315	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,865.00000	1,933	51.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			239.00000	208	54.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,548.00000	2,627	54.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			162.00000	139	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,272.00000	3,358	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			98.00000	80	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			4,007.00000	4,099	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,971.00000	2,861	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			30.00000	30	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,205.00000	2,102	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			64.00000	70	40.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			445.00000	397	49.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,504.00000	1,566	49.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.65	Call			298.00000	262	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,158.00000	2,231	52.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			201.00000	174	55.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,861.00000	2,943	55.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			132.00000	110	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,591.00000	3,678	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,217.00000	3,107	47.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			26.00000	26	47.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,433.00000	2,328	40.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			42.00000	47	40.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,735.00000	1,635	41.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			145.00000	153	41.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			228.00000	198	54.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,637.00000	2,716	54.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			155.00000	130	56.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,364.00000	3,449	56.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.96210		13.07990		34.17	349,976.70	27	15,076.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,074.00000	1,011	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,094.00000	1,148	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			984.00000	925	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,254.00000	1,313	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			843.00000	791	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,563.00000	1,629	36.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			751.00000	704	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,821.00000	1,892	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			661.00000	619	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,131.00000	2,207	38.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			594.00000	555	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,414.00000	2,493	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			682.00000	639	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			2,052.00000	2,127	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			776.00000	728	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,746.00000	1,816	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			789.00000	740	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,709.00000	1,778	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			693.00000	649	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			2,013.00000	2,087	37.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,472.00000	1,391	31.83	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			592.00000	629	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,019.00000	958	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,189.00000	1,246	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,232.00000	1,163	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			852.00000	901	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,130.00000	1,066	34.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			1,000.00000	1,054	34.02	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	12.85	Call			1,170.00000	1,104	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			940.00000	991	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,321.00000	1,249	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			741.00000	787	32.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,528.00000	1,446	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			548.00000	584	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,528.00000	1,446	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			548.00000	584	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,557.00000	1,473	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			527.00000	561	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,500.00000	1,418	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			570.00000	606	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,393.00000	1,318	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			663.00000	706	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,418.00000	1,342	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			638.00000	680	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,345.00000	1,272	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			715.00000	759	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,646.00000	1,560	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			466.00000	498	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,445.00000	1,366	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			615.00000	654	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,586.00000	1,502	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			506.00000	540	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,905.00000	1,811	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			325.00000	349	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,837.00000	1,746	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			357.00000	384	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,771.00000	1,682	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			392.00000	420	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,708.00000	1,620	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			428.00000	458	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,418.00000	1,342	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			638.00000	680	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,871.00000	1,778	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			341.00000	366	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,804.00000	1,714	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			374.00000	401	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,739.00000	1,651	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			409.00000	439	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,677.00000	1,590	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			447.00000	478	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,616.00000	1,531	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			486.00000	519	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,557.00000	1,473	31.56	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 16/03/2009 Currency Future	12.05	Put			527.00000	561	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,708.00000	1,620	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			428.00000	458	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,369.00000	1,295	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			689.00000	732	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,500.00000	1,418	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			570.00000	606	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,298.00000	1,227	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			768.00000	815	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,254.00000	1,184	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			824.00000	872	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,298.00000	1,227	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			768.00000	815	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,254.00000	1,184	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			824.00000	872	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,211.00000	1,143	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			881.00000	931	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,276.00000	1,205	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			796.00000	843	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,804.00000	1,714	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			374.00000	401	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,677.00000	1,590	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			447.00000	478	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,393.00000	1,318	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			663.00000	706	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,276.00000	1,205	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			796.00000	843	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,190.00000	1,123	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			910.00000	961	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,150.00000	1,084	33.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			970.00000	1,022	33.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			903.00000	847	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,423.00000	1,485	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			829.00000	778	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,599.00000	1,666	36.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			763.00000	716	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,784.00000	1,854	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,111.00000	1,047	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			1,031.00000	1,085	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,037.00000	975	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,157.00000	1,213	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			967.00000	909	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,287.00000	1,347	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			903.00000	847	35.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,423.00000	1,485	35.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.80	Call			1,190.00000	1,123	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			910.00000	961	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			872.00000	819	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,492.00000	1,557	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			716.00000	670	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,936.00000	2,008	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			918.00000	862	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,388.00000	1,450	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			751.00000	704	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,821.00000	1,892	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,940.00000	1,845	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			310.00000	333	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			918.00000	862	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,388.00000	1,450	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			576.00000	538	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,496.00000	2,576	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			483.00000	449	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			3,003.00000	3,087	40.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			405.00000	376	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,525.00000	3,614	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			320.00000	292	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,040.00000	4,130	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,170.00000	1,104	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			940.00000	991	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			950.00000	893	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,321.00000	1,381	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			641.00000	600	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,211.00000	2,288	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			535.00000	499	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,705.00000	2,787	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			448.00000	416	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,218.00000	3,304	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			370.00000	339	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,740.00000	3,827	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,001.00000	941	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,221.00000	1,279	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			468.00000	436	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,088.00000	3,173	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			362.00000	332	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,783.00000	3,870	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			260.00000	236	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,480.00000	4,574	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			185.00000	166	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,205.00000	5,304	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,012.00000	1,915	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.35	Put			282.00000	303	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			858.00000	805	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,528.00000	1,593	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			519.00000	485	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,789.00000	2,872	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			410.00000	381	41.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,481.00000	3,569	41.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			301.00000	274	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,171.00000	4,262	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			215.00000	194	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,885.00000	4,982	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,317.00000	2,214	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			187.00000	202	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			585.00000	546	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,455.00000	2,534	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			461.00000	429	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,131.00000	3,217	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			355.00000	325	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,825.00000	3,913	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			254.00000	231	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,524.00000	4,619	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,605.00000	2,497	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			125.00000	135	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,976.00000	1,879	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			296.00000	317	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			651.00000	609	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,171.00000	2,247	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			512.00000	478	40.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,832.00000	2,915	40.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			295.00000	268	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,215.00000	4,306	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,000.00000	2,890	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			70.00000	78	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,229.00000	3,117	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			49.00000	55	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,520.00000	2,415	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			141.00000	152	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			815.00000	765	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,636.00000	1,703	36.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			631.00000	590	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,251.00000	2,328	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			497.00000	463	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,917.00000	3,001	40.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			393.00000	361	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,613.00000	3,698	41.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future			13.22550	13.35140		30.51	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1,258.00000	1,207	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,257.00000	1,331	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,170.00000	1,122	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,418.00000	1,497	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,153.00000	1,102	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,452.00000	1,526	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		986.00000	933	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,735.00000	1,808	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		849.00000	801	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,997.00000	2,076	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		728.00000	686	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,276.00000	2,360	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		647.00000	608	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,496.00000	2,583	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		786.00000	742	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,135.00000	2,216	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		915.00000	865	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,864.00000	1,940	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		950.00000	899	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,799.00000	1,873	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		802.00000	756	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,100.00000	2,181	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,204.00000	1,155	31.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,353.00000	1,429	31.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,441.00000	1,381	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		990.00000	1,055	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,336.00000	1,280	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,134.00000	1,205	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,356.00000	1,300	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,105.00000	1,174	30.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		1,520.00000	1,445	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		918.00000	970	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,774.00000	1,692	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		722.00000	766	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,744.00000	1,663	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		743.00000	787	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,804.00000	1,721	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		702.00000	745	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,744.00000	1,663	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		743.00000	787	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,629.00000	1,551	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		828.00000	876	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,658.00000	1,579	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		806.00000	853	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			1,574.00000	1,497	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			872.00000	922	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,927.00000	1,841	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			626.00000	665	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,686.00000	1,606	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			785.00000	831	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,834.00000	1,750	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			683.00000	725	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,896.00000	1,810	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			644.00000	685	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,865.00000	1,780	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			663.00000	705	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,156.00000	2,064	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			504.00000	538	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,089.00000	1,998	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			537.00000	573	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,023.00000	1,934	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			572.00000	609	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,959.00000	1,872	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			607.00000	646	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,715.00000	1,634	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			764.00000	809	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,122.00000	2,031	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			521.00000	555	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,056.00000	1,966	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			554.00000	591	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,991.00000	1,903	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			589.00000	627	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,629.00000	1,551	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			828.00000	876	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,896.00000	1,810	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			644.00000	685	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,601.00000	1,524	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			850.00000	899	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,547.00000	1,471	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			895.00000	946	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,927.00000	1,841	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			626.00000	665	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,865.00000	1,780	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			663.00000	705	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,467.00000	1,400	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			966.00000	1,025	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,190.00000	2,097	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			488.00000	522	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,056.00000	1,966	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Put			554.00000	591	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,574.00000	1,497	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			872.00000	922	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,416.00000	1,360	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,014.00000	1,085	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,377.00000	1,320	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,075.00000	1,144	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,467.00000	1,400	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			966.00000	1,025	29.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,601.00000	1,524	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			850.00000	899	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,493.00000	1,419	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			942.00000	994	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,774.00000	1,692	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			722.00000	766	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,715.00000	1,634	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			764.00000	809	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,493.00000	1,419	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			942.00000	994	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,441.00000	1,381	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			990.00000	1,055	29.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,396.00000	1,340	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,045.00000	1,114	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,377.00000	1,320	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,075.00000	1,144	30.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,296.00000	1,243	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,195.00000	1,267	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,222.00000	1,172	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,321.00000	1,396	31.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,187.00000	1,138	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,385.00000	1,463	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,121.00000	1,062	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,519.00000	1,587	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,316.00000	1,261	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,164.00000	1,236	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,277.00000	1,225	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,226.00000	1,299	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,240.00000	1,189	30.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,289.00000	1,364	30.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,187.00000	1,138	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,385.00000	1,463	31.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,277.00000	1,225	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,226.00000	1,299	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,137.00000	1,082	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,485.00000	1,557	31.32	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 12/06/2009 Currency Future	13.80	Call			1,101.00000	1,043	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,549.00000	1,618	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,061.00000	1,005	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,610.00000	1,680	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			933.00000	882	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,831.00000	1,906	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			898.00000	849	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,897.00000	1,973	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			865.00000	817	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,964.00000	2,041	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			833.00000	786	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,031.00000	2,111	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			771.00000	727	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,170.00000	2,252	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			742.00000	699	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,241.00000	2,324	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			714.00000	672	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,312.00000	2,397	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			686.00000	646	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,385.00000	2,471	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,023.00000	969	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,672.00000	1,743	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			882.00000	833	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,930.00000	2,007	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			817.00000	771	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,066.00000	2,145	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			915.00000	865	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,864.00000	1,940	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			882.00000	833	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,930.00000	2,007	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			817.00000	771	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,066.00000	2,145	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			757.00000	713	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,205.00000	2,288	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			700.00000	659	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,349.00000	2,434	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			673.00000	633	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,422.00000	2,508	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	584	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,570.00000	2,659	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			597.00000	561	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,646.00000	2,736	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			574.00000	539	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,723.00000	2,813	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			551.00000	517	31.32	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 12/06/2009 Currency Future	15.60	Put			2,800.00000	2,892	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			757.00000	713	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,205.00000	2,288	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			728.00000	686	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,276.00000	2,360	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			622.00000	584	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,570.00000	2,659	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			986.00000	933	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,735.00000	1,808	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,101.00000	1,043	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,549.00000	1,618	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,081.00000	1,024	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,579.00000	1,649	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,042.00000	987	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,641.00000	1,711	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,005.00000	951	31.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,703.00000	1,775	31.32	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.34100		270.55200		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			55,523.00000	73,410	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3.00000	0	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.55800		278.71700		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			280.74800		286.93100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			288.86500		295.14500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.20800		114.66500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.53700		117.97900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.95300		121.37800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.25300		124.77700		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.25100		272.58050		0.00	0.00	0	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,068.00000	6,313	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,263.00000	3,803	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.17750		280.45800		0.00	0.00	0	275.00
GOVI On 07/05/2009 jGovi			290.30750		288.53650		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			297.82100		295.98500		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.52000		335.52000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.40800		345.40800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.86600		355.86600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.63600		10.68700		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
J157 On 15/09/2015 jSwap			9.31000		9.34100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53100		8.58200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.54100		9.57100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.14100		9.17900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.15700		9.21100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.03300		9.09500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.34200		12.35000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.35700		12.37800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66800		11.64700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.72700		10.76200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.98400		10.12500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.49600		9.58300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.20900		10.26700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.75800		9.81700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.38500		9.44900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			9.13700		9.19600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.55800		9.68400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.11900		9.14500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.93300		8.96400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.80000		8.83400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.20500		9.32100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.73500		8.79400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.60800		8.67200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.51200		8.57700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.85600		11.87200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.06900		12.10200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.14100		259.88700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.71700		267.39800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.48800		275.10000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.09100		282.80200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/11/2008 Bond Future			9.52400	9.65200		3.00	0.00	0	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call		9.00000	7	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		687.00000	470	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call		0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put		1,530.00000	1,314	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call		1.00000	0	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put		1,103.00000	888	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.20300	9.35500		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call		1,251.00000	1,406	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put		313.00000	245	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.83200	9.01500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		1,685.00000	1,799	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,393.00000	1,277	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.33100	8.32800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		2,997.00000	2,987	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put		1,558.00000	1,550	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call		3,148.00000	3,137	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		1,458.00000	1,451	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.96400	9.07300		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	8.75	Call		60.00000	51	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		1,928.00000	1,293	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		2,438.00000	3,040	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		25.00000	0	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call		5,160.00000	5,786	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		6,502.00000	7,128	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			8.84100	8.95600		8.80	0.00	0	5,095.00
R157 On 05/02/2009 Bond Future	8.75	Call		1,776.00000	2,031	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		2,935.00000	2,545	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,215.00000	3,595	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,587.00000	1,321	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,108.00000	4,545	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,116.00000	909	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,178.00000	6,707	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		521.00000	405	9.10	0.00	0	600.00
R157 On 07/05/2009 Bond Future			8.71700	8.83800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		3,546.00000	3,901	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,667.00000	2,361	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.59900	8.67900		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call		4,011.00000	4,310	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,026.00000	900	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 06/11/2008 Bond Future			8.65500		8.77400		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			2,802.00000	1,598	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.55700		8.67900		0.00	0.00	0	2,650.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,591.00000	6,808	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			35.00000	10	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.46500		8.59000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,444.00000	5,544	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			394.00000	216	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.38100		8.55700		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,911.00000	6,438	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			557.00000	284	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.31800		12.27700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			15.00000	2	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,055.00000	1,053	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.75300		11.55600		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			2.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			43.00000	52	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.54100		11.54100		0.58	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			100.00000	99	0.58	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			260.00000	259	0.58	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.09100		9.20000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,069.00000	1,573	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.92700		9.04100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,549.00000	1,881	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			627.00000	451	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.76400		8.88500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,374.00000	2,731	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			810.00000	640	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.60800		8.82900		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,754.00000	3,398	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,009.00000	722	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96300		9.08200		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			3,453.00000	2,760	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.83800		8.96100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,037.00000	2,586	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			395.00000	234	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.71200		8.84100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future	9.00	Call			1,890.00000	2,357	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			991.00000	721	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.59300		8.79100		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,274.00000	4,124	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			750.00000	484	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.96400		9.08300		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			3,720.00000	2,976	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.84700		8.97000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,054.00000	2,664	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			342.00000	187	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.73500		8.86300		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,850.00000	2,350	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,012.00000	721	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.63200		8.82200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,232.00000	4,133	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			679.00000	418	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.10000		9.20900		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			4,830.00000	4,407	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.91400		9.02900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,437.00000	1,715	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			610.00000	454	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.73300		8.85500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,668.00000	1,922	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,142.00000	949	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.55400		8.79000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,575.00000	3,143	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			982.00000	720	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.95400		9.06300		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,671.00000	2,976	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.84500		8.95800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,094.00000	2,686	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			270.00000	143	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.74500		8.86100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,784.00000	2,256	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			912.00000	648	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.65100		8.82400		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,190.00000	4,054	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			578.00000	352	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
R208 On 06/11/2008 Bond Future			8.90800		9.02400		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			1,811.00000	1,051	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.79500		8.91400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			458.00000	745	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,537.00000	1,043	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.71000		8.84000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			957.00000	1,362	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,546.00000	1,098	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.66400		8.79800		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,348.00000	4,053	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			488.00000	320	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.26600		8.38500		0.00	0.00	0	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			5,835.00000	4,794	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.18300		8.30400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,739.00000	6,812	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.10400		8.22700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,420.00000	7,519	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			9.00000	2	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.03200		8.19000		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,891.00000	6,242	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			133.00000	51	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.70700		269.04100		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.53100		276.81600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.55600		284.79000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.15800		292.76400		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.64610		6.62760		44.58	0.00	0	7,413.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			390.00000	384	44.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			413.00000	388	44.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			352.00000	345	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			475.00000	449	45.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			390.00000	384	44.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			413.00000	388	44.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			371.00000	364	44.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			443.00000	418	44.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			303.00000	295	46.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			575.00000	549	46.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			145.00000	137	47.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.50	Put			1,017.00000	991	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			126.00000	118	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,099.00000	1,072	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			177.00000	169	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			900.00000	873	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			216.00000	207	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			788.00000	761	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			261.00000	252	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			683.00000	656	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			288.00000	280	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			610.00000	584	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			432.00000	427	43.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			355.00000	330	43.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			527.00000	525	42.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			249.00000	229	42.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			583.00000	583	41.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			205.00000	187	41.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			648.00000	650	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			171.00000	154	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			477.00000	473	42.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			299.00000	277	42.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			615.00000	616	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			188.00000	170	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			477.00000	473	42.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			299.00000	277	42.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			335.00000	328	45.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			507.00000	481	45.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			318.00000	311	46.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			541.00000	515	46.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			432.00000	427	43.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			355.00000	330	43.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			411.00000	405	44.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			383.00000	359	44.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			554.00000	553	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			227.00000	207	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			501.00000	498	42.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			274.00000	252	42.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			454.00000	449	43.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			326.00000	303	43.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			303.00000	295	46.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			575.00000	549	46.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			274.00000	266	47.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			646.00000	620	47.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			261.00000	252	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			683.00000	656	47.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.15	Call			230.00000	222	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			752.00000	726	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			202.00000	194	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			825.00000	798	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			288.00000	280	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			610.00000	584	46.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			230.00000	222	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			752.00000	726	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			501.00000	498	42.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			274.00000	252	42.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			245.00000	237	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			717.00000	690	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			683.00000	685	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			155.00000	139	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			754.00000	758	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			127.00000	112	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			554.00000	553	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			227.00000	207	41.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			335.00000	328	45.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			507.00000	481	45.65	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			909.00000	916	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			81.00000	70	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			830.00000	835	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			102.00000	89	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			950.00000	958	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			72.00000	62	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			869.00000	875	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			91.00000	79	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			792.00000	796	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			114.00000	100	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			718.00000	721	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			141.00000	125	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			648.00000	650	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			171.00000	154	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			718.00000	721	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			141.00000	125	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			792.00000	796	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			114.00000	100	41.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			155.00000	147	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			978.00000	951	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			135.00000	127	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,058.00000	1,031	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			155.00000	147	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			978.00000	951	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			135.00000	127	47.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,058.00000	1,031	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		118.00000	110	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		1,140.00000	1,114	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		102.00000	95	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,224.00000	1,199	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		216.00000	207	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		788.00000	761	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		190.00000	181	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		862.00000	835	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		166.00000	158	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		938.00000	912	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		110.00000	102	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,182.00000	1,156	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		95.00000	88	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,267.00000	1,242	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		82.00000	75	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,354.00000	1,329	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		71.00000	64	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,443.00000	1,418	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		166.00000	158	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		938.00000	912	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		110.00000	102	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,182.00000	1,156	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		82.00000	75	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,354.00000	1,329	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		190.00000	181	47.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		862.00000	835	47.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.76540	6.74670		33.49	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		548.00000	552	33.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		552.00000	536	33.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		495.00000	497	34.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		648.00000	632	34.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		512.00000	515	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		615.00000	599	33.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		448.00000	449	34.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		751.00000	734	34.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		270.00000	270	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,174.00000	1,155	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		236.00000	235	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,289.00000	1,270	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		310.00000	310	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		1,063.00000	1,044	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		369.00000	370	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		922.00000	904	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		419.00000	420	35.47	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	7.15	Put			822.00000	805	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			433.00000	435	35.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			786.00000	769	35.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			568.00000	572	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			521.00000	506	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			671.00000	676	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			374.00000	361	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			719.00000	725	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			322.00000	310	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			779.00000	786	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			283.00000	271	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			628.00000	632	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			432.00000	417	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			749.00000	755	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			302.00000	290	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			628.00000	632	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			432.00000	417	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			478.00000	481	34.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			682.00000	665	34.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			463.00000	465	34.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			716.00000	699	34.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			568.00000	572	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			521.00000	506	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			608.00000	612	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			461.00000	446	32.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			588.00000	592	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			491.00000	477	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			695.00000	700	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			348.00000	335	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			649.00000	654	31.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			403.00000	388	31.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			530.00000	533	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			583.00000	567	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			495.00000	497	34.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			648.00000	632	34.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			671.00000	676	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			374.00000	361	31.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			448.00000	449	34.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			751.00000	734	34.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			811.00000	818	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			264.00000	253	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			695.00000	700	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			348.00000	335	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			419.00000	420	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			822.00000	805	35.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.20	Call			402.00000	403	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			855.00000	837	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			369.00000	370	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			922.00000	904	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			338.00000	338	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			991.00000	973	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			385.00000	386	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			888.00000	870	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			353.00000	354	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			957.00000	938	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			530.00000	533	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			583.00000	567	33.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			588.00000	592	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			491.00000	477	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			478.00000	481	34.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			682.00000	665	34.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			876.00000	884	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			229.00000	219	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			811.00000	818	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			264.00000	253	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,016.00000	1,026	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			169.00000	160	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			944.00000	954	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			198.00000	188	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			980.00000	989	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			183.00000	174	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			910.00000	919	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			213.00000	203	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			843.00000	851	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			246.00000	236	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			843.00000	851	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			246.00000	236	31.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			402.00000	403	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			855.00000	837	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			338.00000	338	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			991.00000	973	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			324.00000	324	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,027.00000	1,008	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			296.00000	296	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,099.00000	1,081	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			283.00000	283	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,136.00000	1,117	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			258.00000	258	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,212.00000	1,193	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			215.00000	214	35.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,368.00000	1,349	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			215.00000	214	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,368.00000	1,349	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			195.00000	194	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,449.00000	1,429	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			178.00000	177	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,531.00000	1,511	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			161.00000	160	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,615.00000	1,595	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			247.00000	246	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,250.00000	1,231	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			225.00000	224	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,328.00000	1,309	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			205.00000	204	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,408.00000	1,389	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			186.00000	185	35.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,490.00000	1,470	35.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.87830		6.86070		30.15	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			639.00000	651	29.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			629.00000	623	29.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			587.00000	598	30.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			726.00000	719	30.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			604.00000	615	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			693.00000	686	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			540.00000	550	31.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			829.00000	822	31.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			341.00000	353	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,281.00000	1,274	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			316.00000	327	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,356.00000	1,349	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			397.00000	409	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,136.00000	1,131	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			459.00000	472	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			999.00000	994	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			512.00000	521	31.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			901.00000	893	31.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			526.00000	535	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			865.00000	857	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			658.00000	670	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			598.00000	592	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			756.00000	768	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			445.00000	440	28.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			799.00000	818	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			389.00000	390	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			828.00000	847	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.40	Put			368.00000	369	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			717.00000	729	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			506.00000	500	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			828.00000	847	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			368.00000	369	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			717.00000	729	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			506.00000	500	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			639.00000	651	29.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			629.00000	623	29.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			571.00000	581	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			760.00000	753	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			555.00000	565	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			794.00000	787	30.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			697.00000	710	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			536.00000	532	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			777.00000	790	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			417.00000	411	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			736.00000	748	28.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			475.00000	469	28.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			621.00000	632	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			661.00000	654	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			888.00000	907	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			328.00000	329	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			621.00000	632	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			661.00000	654	30.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			697.00000	710	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			536.00000	532	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			526.00000	535	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			865.00000	857	31.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			494.00000	507	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			933.00000	929	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			459.00000	472	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			999.00000	994	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			427.00000	440	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,066.00000	1,061	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			678.00000	690	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			567.00000	562	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			540.00000	550	31.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			829.00000	822	31.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			476.00000	490	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			966.00000	961	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			443.00000	456	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,032.00000	1,028	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			951.00000	970	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			290.00000	292	28.05	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	6.00	Call			1,085.00000	1,104	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			224.00000	226	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,017.00000	1,036	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			256.00000	258	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			951.00000	970	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			290.00000	292	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			888.00000	907	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			328.00000	329	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			658.00000	670	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			598.00000	592	29.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,050.00000	1,070	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			240.00000	241	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			983.00000	1,003	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			273.00000	274	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			919.00000	938	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			309.00000	310	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			858.00000	877	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			347.00000	349	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			983.00000	1,003	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			273.00000	274	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			412.00000	424	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,101.00000	1,096	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			382.00000	394	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,171.00000	1,166	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			494.00000	507	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			933.00000	929	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			368.00000	380	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,207.00000	1,202	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			368.00000	380	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,207.00000	1,202	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			341.00000	353	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,281.00000	1,274	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			316.00000	327	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,356.00000	1,349	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			293.00000	303	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,432.00000	1,425	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			271.00000	281	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,510.00000	1,502	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			250.00000	260	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,590.00000	1,582	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			231.00000	240	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,671.00000	1,662	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			250.00000	260	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,590.00000	1,582	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			571.00000	581	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.05	Put		760.00000	753	30.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		412.00000	424	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,101.00000	1,096	31.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		799.00000	818	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		389.00000	390	28.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		604.00000	615	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		693.00000	686	30.35	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>130,622,089.30</b>	<b>12,847</b>	<b>567,231.00</b>
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<b>Grand Total:</b>							<b>188,092,490,089.30</b>	<b>53,935,847</b>	<b>567,231.00</b>
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