

# Daily MTM Report

Daily summary for 04/11/2008

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	19.34200			0.00	0	0.00
R153 On 31/08/2010 Bond			9.42500	9.54000			34,561,475,000.00	3,667,000	0.00
R157 On 15/09/2015 Bond			8.86000	8.97000			22,725,900,000.00	2,565,000	0.00
R186 On 21/12/2026 Bond			8.52500	8.66000			19,530,775,000.00	2,291,000	0.00
R196 On 28/02/2009 Bond			12.30800	12.31300			0.00	0	0.00
R201 On 21/12/2014 Bond			8.99000	9.10000			30,799,740,000.00	3,426,000	0.00
R203 On 15/09/2017 Bond			8.86500	8.97500			10,309,995,000.00	1,163,000	0.00
R204 On 21/12/2018 Bond			8.86500	8.97500			11,054,655,000.00	1,247,000	0.00
R206 On 15/01/2014 Bond			9.00000	9.11000			5,931,000,000.00	659,000	0.00
R207 On 15/01/2020 Bond			8.84500	8.95500			7,438,645,000.00	841,000	0.00
R208 On 31/03/2021 Bond			8.79900	8.91300			4,021,143,000.00	457,000	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				8.12500	8.26500			5,297,500,000.00	652,000	0.00
<b>Total for j-Bonds:</b>								<b>151,670,828,000.00</b>	<b>16,968,000</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			9.94250		9.93980		50.62	127,661,700.00	12,840	273,587.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			0.00000	644	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			0.00000	651	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			597.00000	585	51.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			757.00000	742	51.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			597.00000	585	51.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			757.00000	742	51.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			374.00000	361	54.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,284.00000	1,269	54.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			698.00000	686	50.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			608.00000	594	50.20	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			526.00000	514	52.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			887.00000	871	52.08	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			321.00000	309	55.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,482.00000	1,467	55.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			303.00000	290	55.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,563.00000	1,548	55.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			465.00000	452	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			1,025.00000	1,009	52.92	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			285.00000	273	56.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,645.00000	1,631	56.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			253.00000	241	57.20	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			398.00000	385	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,208.00000	1,192	53.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,814.00000	1,799	57.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			510.00000	498	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			920.00000	905	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,266.00000	2,282	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			26.00000	40	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			386.00000	373	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,246.00000	1,230	54.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			814.00000	804	49.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			475.00000	462	49.17	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			840.00000	830	48.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			450.00000	437	48.96	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	9.10	Call			1,103.00000	1,095	47.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			263.00000	252	47.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			920.00000	911	48.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			380.00000	368	48.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			977.00000	969	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			337.00000	326	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			866.00000	856	48.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			426.00000	414	48.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,037.00000	1,029	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			297.00000	287	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			920.00000	911	48.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			380.00000	368	48.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,171.00000	1,163	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			231.00000	220	47.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,136.00000	1,128	47.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			246.00000	236	47.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,469.00000	1,462	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			129.00000	119	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,278.00000	1,270	46.64	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			188.00000	177	46.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,590.00000	1,584	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			100.00000	92	45.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,633.00000	1,629	46.04	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			93.00000	87	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,675.00000	1,675	46.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			86.00000	82	46.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,762.00000	1,766	47.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			72.00000	74	47.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,719.00000	1,720	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			79.00000	78	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,896.00000	1,905	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			56.00000	62	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,986.00000	1,998	49.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			47.00000	56	49.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,549.00000	1,543	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			109.00000	100	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,078.00000	2,092	50.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			39.00000	50	50.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,896.00000	1,905	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			56.00000	62	48.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,806.00000	1,812	47.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			67.00000	70	47.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,390.00000	1,383	46.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			151.00000	141	46.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,806.00000	1,812	47.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.20	Put			67.00000	70	47.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,469.00000	1,462	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			129.00000	119	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,315.00000	1,307	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			175.00000	165	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,171.00000	2,187	50.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			32.00000	45	50.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,078.00000	2,092	50.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			39.00000	50	50.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,719.00000	1,720	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			79.00000	78	46.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,125.00000	2,140	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			35.00000	47	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,032.00000	2,045	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			42.00000	53	49.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,941.00000	1,952	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			51.00000	59	48.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,851.00000	1,858	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			61.00000	66	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,508.00000	1,502	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			119.00000	109	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,429.00000	1,422	46.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			139.00000	130	46.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,241.00000	1,234	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			201.00000	191	46.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,390.00000	1,383	46.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			151.00000	141	46.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,315.00000	1,307	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			175.00000	165	46.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,352.00000	1,345	46.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			162.00000	152	46.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,278.00000	1,270	46.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			188.00000	177	46.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,206.00000	1,198	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			216.00000	205	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,070.00000	1,062	47.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			280.00000	269	47.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,007.00000	999	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			317.00000	306	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			948.00000	939	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			358.00000	347	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			893.00000	883	48.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			403.00000	391	48.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,103.00000	1,095	47.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			263.00000	252	47.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,037.00000	1,029	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			297.00000	287	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			720.00000	708	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			580.00000	566	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			635.00000	623	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			695.00000	681	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			561.00000	548	51.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			821.00000	806	51.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,633.00000	1,629	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			93.00000	87	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			720.00000	708	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			580.00000	566	50.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			766.00000	755	49.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			526.00000	512	49.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			676.00000	665	50.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			636.00000	622	50.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			766.00000	755	49.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			526.00000	512	49.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			977.00000	969	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			337.00000	326	47.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			742.00000	731	49.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			553.00000	539	49.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			655.00000	644	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			666.00000	651	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			578.00000	566	51.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			789.00000	774	51.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			341.00000	329	55.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,402.00000	1,386	55.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			188.00000	177	58.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,248.00000	2,234	58.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			140.00000	129	60.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,701.00000	2,687	60.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			543.00000	531	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			853.00000	838	51.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			294.00000	282	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,604.00000	1,589	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			218.00000	206	58.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			2,028.00000	2,014	58.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			162.00000	151	59.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,473.00000	2,459	59.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			948.00000	939	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			358.00000	347	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			510.00000	498	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			920.00000	905	52.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			277.00000	265	56.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,687.00000	1,672	56.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			205.00000	194	58.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			2,115.00000	2,101	58.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			153.00000	142	60.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,563.00000	2,550	60.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			122.00000	111	61.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,932.00000	2,918	61.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			450.00000	438	53.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			1,060.00000	1,045	53.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			182.00000	171	59.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,293.00000	2,279	59.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			118.00000	108	61.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,979.00000	2,965	61.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			69.00000	61	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,679.00000	3,668	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			38.00000	32	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,398.00000	4,390	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,206.00000	1,198	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			216.00000	205	46.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			479.00000	467	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			990.00000	974	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			193.00000	182	58.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,204.00000	2,190	58.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			125.00000	114	61.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,885.00000	2,872	61.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			74.00000	66	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,584.00000	3,573	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			41.00000	35	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,301.00000	4,293	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			133.00000	122	60.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,793.00000	2,779	60.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			80.00000	71	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,490.00000	3,479	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			44.00000	38	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,204.00000	4,196	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			238.00000	227	57.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,899.00000	1,884	57.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			97.00000	87	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,257.00000	3,245	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			54.00000	47	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,964.00000	3,955	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,856.00000	2,867	58.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			16.00000	25	58.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			0.00000	3,014	60.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			0.00000	22	60.80	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	10.70	Call			0.00000	397	53.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			0.00000	1,155	53.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			0.00000	249	57.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			0.00000	1,757	57.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			0.00000	156	59.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			0.00000	2,414	59.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			0.00000	98	61.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			0.00000	3,106	61.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.18010		10.17760		41.08	4,072,040.00	400	41,596.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			998.00000	992	41.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			1,020.00000	1,012	41.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			960.00000	954	41.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,082.00000	1,073	41.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			941.00000	935	41.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,114.00000	1,105	41.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			679.00000	672	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,601.00000	1,592	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			589.00000	582	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,811.00000	1,802	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			575.00000	568	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,847.00000	1,838	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			534.00000	528	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,957.00000	1,948	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			712.00000	705	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,534.00000	1,525	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			855.00000	849	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,278.00000	1,269	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,443.00000	2,441	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			165.00000	161	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			799.00000	792	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,371.00000	1,362	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,189.00000	1,183	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			762.00000	753	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,442.00000	1,436	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			564.00000	556	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,325.00000	1,319	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			648.00000	639	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,216.00000	1,209	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			738.00000	729	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,383.00000	1,377	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			605.00000	597	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,270.00000	1,264	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			692.00000	683	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,503.00000	1,497	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			525.00000	517	39.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,797.00000	1,793	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			369.00000	363	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,763.00000	1,758	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			385.00000	378	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,903.00000	1,899	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			325.00000	319	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,903.00000	1,899	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			325.00000	319	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,939.00000	1,935	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			311.00000	305	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,049.00000	2,046	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			272.00000	266	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,012.00000	2,009	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			285.00000	278	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,975.00000	1,972	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			298.00000	291	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,125.00000	2,122	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			247.00000	242	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,939.00000	1,935	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			311.00000	305	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,321.00000	2,318	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			193.00000	188	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,241.00000	2,239	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			214.00000	209	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,163.00000	2,160	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			236.00000	230	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,087.00000	2,084	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			259.00000	254	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,867.00000	1,863	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			340.00000	333	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,729.00000	1,724	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			401.00000	394	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,087.00000	2,084	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			259.00000	254	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,012.00000	2,009	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			285.00000	278	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,729.00000	1,724	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			401.00000	394	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,662.00000	1,657	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			434.00000	427	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,361.00000	2,359	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			183.00000	179	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,281.00000	2,278	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			203.00000	198	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,202.00000	2,199	39.95	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.20	Put			225.00000	219	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,832.00000	1,828	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			354.00000	348	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,281.00000	2,278	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			203.00000	198	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,202.00000	2,199	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			225.00000	219	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,832.00000	1,828	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			354.00000	348	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,763.00000	1,758	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			385.00000	378	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,695.00000	1,690	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			417.00000	410	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,321.00000	2,318	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			193.00000	188	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,241.00000	2,239	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			214.00000	209	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,867.00000	1,863	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			340.00000	333	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,125.00000	2,122	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			247.00000	242	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,629.00000	1,624	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			452.00000	444	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,565.00000	1,560	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			487.00000	480	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,503.00000	1,497	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			525.00000	517	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,565.00000	1,560	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			487.00000	480	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,383.00000	1,377	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			605.00000	597	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,270.00000	1,264	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			692.00000	683	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,216.00000	1,209	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			738.00000	729	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,695.00000	1,690	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			417.00000	410	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,442.00000	1,436	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			564.00000	556	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,164.00000	1,157	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			786.00000	777	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,122.00000	1,116	40.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			844.00000	836	40.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,079.00000	1,074	40.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			901.00000	893	40.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,164.00000	1,157	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			786.00000	777	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,122.00000	1,116	40.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			844.00000	836	40.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,037.00000	1,032	40.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			960.00000	952	40.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,412.00000	1,406	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			584.00000	576	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,354.00000	1,348	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			626.00000	618	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,297.00000	1,291	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			670.00000	661	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,243.00000	1,236	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			715.00000	706	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,143.00000	1,136	40.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			815.00000	806	40.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,100.00000	1,095	40.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			873.00000	865	40.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,058.00000	1,052	40.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			930.00000	922	40.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,017.00000	1,012	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			990.00000	981	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			906.00000	899	41.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,178.00000	1,169	41.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			872.00000	865	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,244.00000	1,235	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			836.00000	829	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,309.00000	1,299	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			763.00000	756	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,435.00000	1,426	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			728.00000	722	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,501.00000	1,492	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			695.00000	688	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,568.00000	1,558	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			663.00000	656	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,636.00000	1,626	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,058.00000	1,052	40.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			930.00000	922	40.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,017.00000	1,012	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			990.00000	981	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			978.00000	972	41.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			1,051.00000	1,042	41.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			872.00000	865	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,244.00000	1,235	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			836.00000	829	42.05	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 16/03/2009 Currency Future	10.65	Put			1,309.00000	1,299	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			960.00000	954	41.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,082.00000	1,073	41.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			923.00000	917	41.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,146.00000	1,137	41.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			889.00000	882	41.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,211.00000	1,202	41.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			817.00000	811	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,340.00000	1,331	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			781.00000	774	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,403.00000	1,394	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			746.00000	739	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,468.00000	1,459	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			781.00000	774	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,403.00000	1,394	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			648.00000	641	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,670.00000	1,661	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			618.00000	611	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,740.00000	1,731	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			618.00000	611	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,740.00000	1,731	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			561.00000	554	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,883.00000	1,874	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			509.00000	502	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,031.00000	2,022	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			484.00000	478	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,107.00000	2,098	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			461.00000	454	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,183.00000	2,174	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			438.00000	432	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,261.00000	2,252	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			695.00000	688	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,568.00000	1,558	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			663.00000	656	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,636.00000	1,626	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			632.00000	626	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,705.00000	1,696	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			603.00000	596	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,775.00000	1,766	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			547.00000	541	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,920.00000	1,911	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			521.00000	515	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,994.00000	1,985	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			496.00000	490	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,069.00000	2,060	42.05	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 16/03/2009 Currency Future	11.85	Call			472.00000	466	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,145.00000	2,136	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			484.00000	478	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,107.00000	2,098	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,037.00000	1,032	40.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			960.00000	952	40.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			998.00000	992	41.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			1,020.00000	1,012	41.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			855.00000	849	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,278.00000	1,269	42.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			0.00000	917	41.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	1,137	41.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.39400		10.39060		36.29	446,942.00	43	3,067.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,167.00000	1,162	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,176.00000	1,168	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,112.00000	1,107	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,271.00000	1,263	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,112.00000	1,107	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,271.00000	1,263	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			831.00000	824	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,790.00000	1,780	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			738.00000	731	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,997.00000	1,987	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			723.00000	717	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,032.00000	2,023	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			681.00000	674	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,140.00000	2,130	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			881.00000	875	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,690.00000	1,681	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,008.00000	1,002	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,468.00000	1,458	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,077.00000	1,072	36.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,337.00000	1,328	36.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			970.00000	964	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,530.00000	1,520	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,355.00000	1,348	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			915.00000	904	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,598.00000	1,592	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			708.00000	698	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,487.00000	1,480	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			796.00000	786	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,381.00000	1,374	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			890.00000	880	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,542.00000	1,535	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			751.00000	741	35.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,433.00000	1,426	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			842.00000	832	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,656.00000	1,650	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			666.00000	656	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,936.00000	1,931	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			496.00000	487	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,936.00000	1,931	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			496.00000	487	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,036.00000	2,032	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			446.00000	438	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,070.00000	2,066	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			430.00000	422	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,105.00000	2,100	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			414.00000	406	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,175.00000	2,170	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			384.00000	376	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,139.00000	2,135	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			399.00000	391	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,282.00000	2,279	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			342.00000	335	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,139.00000	2,135	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			399.00000	391	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,002.00000	1,998	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			462.00000	454	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,431.00000	2,427	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			290.00000	283	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,356.00000	2,352	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			315.00000	308	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,210.00000	2,206	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			369.00000	362	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,871.00000	1,866	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			531.00000	522	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,808.00000	1,803	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			567.00000	559	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,393.00000	2,390	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			302.00000	296	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,319.00000	2,315	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			328.00000	321	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,246.00000	2,242	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			355.00000	348	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,969.00000	1,964	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			478.00000	470	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,904.00000	1,898	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			513.00000	504	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,840.00000	1,834	35.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Put			549.00000	540	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,584.00000	2,582	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			244.00000	238	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,507.00000	2,504	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			266.00000	260	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,210.00000	2,206	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			369.00000	362	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,282.00000	2,279	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			342.00000	335	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,469.00000	2,466	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			278.00000	272	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,319.00000	2,315	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			328.00000	321	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,969.00000	1,964	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			478.00000	470	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,175.00000	2,170	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			384.00000	376	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,105.00000	2,100	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			414.00000	406	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,036.00000	2,032	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			446.00000	438	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,840.00000	1,834	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			549.00000	540	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,777.00000	1,771	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			586.00000	577	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,716.00000	1,710	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			625.00000	616	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,777.00000	1,771	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			586.00000	577	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,487.00000	1,480	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			796.00000	786	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,542.00000	1,535	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			751.00000	741	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,330.00000	1,323	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			940.00000	929	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,287.00000	1,283	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			996.00000	989	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,245.00000	1,241	35.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,055.00000	1,047	35.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,716.00000	1,710	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			625.00000	616	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,433.00000	1,426	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			842.00000	832	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,287.00000	1,283	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			996.00000	989	35.72	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 12/06/2009 Currency Future	10.30	Call			1,205.00000	1,201	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,115.00000	1,107	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,656.00000	1,650	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			666.00000	656	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,381.00000	1,374	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			890.00000	880	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,570.00000	1,564	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			729.00000	720	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,514.00000	1,508	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			773.00000	764	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,460.00000	1,453	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			819.00000	809	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,407.00000	1,400	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			866.00000	856	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,308.00000	1,303	35.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			968.00000	959	35.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,266.00000	1,262	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,025.00000	1,018	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,225.00000	1,221	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,085.00000	1,077	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,186.00000	1,181	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,145.00000	1,137	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,044.00000	1,038	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,403.00000	1,394	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			934.00000	927	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,593.00000	1,583	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			898.00000	892	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,658.00000	1,648	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			864.00000	858	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,723.00000	1,714	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,205.00000	1,201	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,115.00000	1,107	36.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,130.00000	1,125	36.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,239.00000	1,231	36.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,094.00000	1,089	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,304.00000	1,295	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,060.00000	1,054	36.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,370.00000	1,360	36.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,028.00000	1,021	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,437.00000	1,427	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			989.00000	983	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,499.00000	1,489	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			952.00000	946	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,561.00000	1,552	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			916.00000	910	37.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,625.00000	1,616	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,167.00000	1,162	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,176.00000	1,168	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,094.00000	1,089	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,304.00000	1,295	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,028.00000	1,021	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,437.00000	1,427	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			989.00000	983	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,499.00000	1,489	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			916.00000	910	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,625.00000	1,616	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			847.00000	841	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,757.00000	1,747	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			815.00000	808	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,824.00000	1,814	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			783.00000	777	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,892.00000	1,883	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			752.00000	746	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,962.00000	1,952	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			799.00000	792	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,858.00000	1,848	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			768.00000	761	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,927.00000	1,917	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			709.00000	702	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,068.00000	2,058	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			654.00000	647	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,213.00000	2,203	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			628.00000	621	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,287.00000	2,277	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			602.00000	596	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,362.00000	2,352	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			578.00000	572	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,438.00000	2,428	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			695.00000	688	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,104.00000	2,094	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			667.00000	661	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,176.00000	2,167	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			641.00000	634	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,250.00000	2,240	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			615.00000	609	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,324.00000	2,315	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			768.00000	761	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,927.00000	1,917	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			628.00000	621	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,287.00000	2,277	37.11	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Call			898.00000	892	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,658.00000	1,648	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,266.00000	1,262	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,025.00000	1,018	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,186.00000	1,181	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,145.00000	1,137	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,148.00000	1,143	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,208.00000	1,199	36.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,077.00000	1,072	36.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,337.00000	1,328	36.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,008.00000	1,002	37.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,468.00000	1,458	37.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.82870		15.84050		44.16	332,402.70	21	21,546.00
£ / R On 12/12/2008 Currency Future	15.85	Call			954.00000	892	44.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			964.00000	913	44.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			839.00000	776	45.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,149.00000	1,098	45.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			708.00000	643	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,367.00000	1,315	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			726.00000	662	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,336.00000	1,283	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			572.00000	511	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,632.00000	1,583	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			513.00000	454	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,772.00000	1,725	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			375.00000	322	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,184.00000	2,144	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			261.00000	217	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,670.00000	2,638	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			237.00000	196	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,797.00000	2,767	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			277.00000	232	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,587.00000	2,553	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			364.00000	312	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,223.00000	2,183	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			364.00000	312	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,223.00000	2,183	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			286.00000	240	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,545.00000	2,511	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			654.00000	591	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,464.00000	1,412	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			914.00000	851	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			1,024.00000	973	44.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			821.00000	759	45.28	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	16.20	Put			1,181.00000	1,130	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			857.00000	794	44.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,117.00000	1,066	44.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			934.00000	871	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			994.00000	943	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			975.00000	913	44.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			935.00000	884	44.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,018.00000	955	43.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			878.00000	826	43.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,271.00000	1,206	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			630.00000	577	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,330.00000	1,265	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			589.00000	537	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,421.00000	1,358	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			531.00000	480	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,300.00000	1,235	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			609.00000	557	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,242.00000	1,176	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			651.00000	598	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,158.00000	1,092	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			717.00000	663	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,453.00000	1,390	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			512.00000	462	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,517.00000	1,456	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			476.00000	427	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,390.00000	1,327	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			550.00000	498	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,550.00000	1,489	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			459.00000	410	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,650.00000	1,592	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			410.00000	363	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,826.00000	1,771	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			336.00000	292	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,755.00000	1,698	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			364.00000	319	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,685.00000	1,627	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			394.00000	348	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,616.00000	1,557	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			426.00000	378	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,485.00000	1,423	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			494.00000	444	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,360.00000	1,296	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			569.00000	517	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,583.00000	1,523	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			442.00000	394	42.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.10	Call			1,330.00000	1,265	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			589.00000	537	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,213.00000	1,148	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			673.00000	619	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,185.00000	1,119	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			695.00000	641	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,131.00000	1,067	43.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			740.00000	689	43.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,085.00000	1,021	43.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			795.00000	742	43.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,790.00000	1,734	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			350.00000	306	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,719.00000	1,662	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			379.00000	333	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,650.00000	1,592	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			410.00000	363	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,108.00000	1,044	43.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			767.00000	715	43.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,063.00000	998	43.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			822.00000	770	43.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,040.00000	977	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			850.00000	798	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,517.00000	1,456	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			476.00000	427	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,213.00000	1,148	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			673.00000	619	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,685.00000	1,627	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			394.00000	348	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,616.00000	1,557	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			426.00000	378	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,360.00000	1,296	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			569.00000	517	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,300.00000	1,235	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			609.00000	557	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,453.00000	1,390	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			512.00000	462	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,158.00000	1,092	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			717.00000	663	42.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			975.00000	913	44.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			935.00000	884	44.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			895.00000	832	44.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,054.00000	1,003	44.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			857.00000	794	44.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,117.00000	1,066	44.99	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,063.00000	998	43.50	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	15.60	Put			822.00000	770	43.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			934.00000	871	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			994.00000	943	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			784.00000	719	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,244.00000	1,190	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			934.00000	871	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			994.00000	943	44.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			821.00000	759	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,181.00000	1,130	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			745.00000	680	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,305.00000	1,251	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			745.00000	680	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,305.00000	1,251	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			672.00000	608	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,431.00000	1,379	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,085.00000	1,021	43.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			795.00000	742	43.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,040.00000	977	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			850.00000	798	43.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			996.00000	934	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			906.00000	855	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			954.00000	892	44.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			964.00000	913	44.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			876.00000	813	44.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,085.00000	1,034	44.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			804.00000	738	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,214.00000	1,160	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			764.00000	699	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,274.00000	1,220	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			689.00000	626	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,399.00000	1,347	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			620.00000	558	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,530.00000	1,479	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			588.00000	526	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,597.00000	1,548	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			557.00000	496	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,666.00000	1,618	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			527.00000	468	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,737.00000	1,689	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			343.00000	293	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,302.00000	2,264	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			323.00000	274	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,382.00000	2,345	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			304.00000	257	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,463.00000	2,428	45.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.20	Call			269.00000	224	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,628.00000	2,596	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			253.00000	210	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,712.00000	2,681	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			223.00000	183	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,882.00000	2,854	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			485.00000	427	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,844.00000	1,798	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			458.00000	402	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,918.00000	1,873	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			433.00000	378	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,992.00000	1,949	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			409.00000	355	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,068.00000	2,026	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			386.00000	333	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,145.00000	2,104	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			433.00000	378	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,992.00000	1,949	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			386.00000	333	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,145.00000	2,104	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			323.00000	274	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,382.00000	2,345	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			286.00000	240	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,545.00000	2,511	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			353.00000	302	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,263.00000	2,224	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			333.00000	283	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,342.00000	2,304	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			313.00000	265	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,423.00000	2,386	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			295.00000	248	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,504.00000	2,469	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			245.00000	203	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,754.00000	2,724	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			230.00000	189	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,840.00000	2,810	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			216.00000	176	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,925.00000	2,898	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			269.00000	224	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,628.00000	2,596	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			253.00000	210	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,712.00000	2,681	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			237.00000	196	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,797.00000	2,767	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			209.00000	170	45.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.60	Put			2,969.00000	2,942	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			196.00000	159	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,056.00000	3,030	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			184.00000	148	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,143.00000	3,119	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			333.00000	283	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,342.00000	2,304	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			295.00000	248	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,504.00000	2,469	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			245.00000	203	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,754.00000	2,724	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			216.00000	176	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,925.00000	2,898	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			203.00000	164	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,012.00000	2,986	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			471.00000	414	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,881.00000	1,836	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			446.00000	389	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,955.00000	1,911	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			421.00000	366	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,030.00000	1,987	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			397.00000	344	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,107.00000	2,065	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			637.00000	574	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,497.00000	1,446	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			604.00000	542	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,564.00000	1,513	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			572.00000	511	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,632.00000	1,583	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			542.00000	482	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,701.00000	1,653	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			637.00000	574	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,497.00000	1,446	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			604.00000	542	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,564.00000	1,513	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			513.00000	454	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,772.00000	1,725	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			485.00000	427	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,844.00000	1,798	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			458.00000	402	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,918.00000	1,873	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			689.00000	626	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,399.00000	1,347	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			672.00000	608	45.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,431.00000	1,379	45.28	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	15.75	Call			996.00000	934	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			906.00000	855	44.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			876.00000	813	44.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,085.00000	1,034	44.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.14450		16.16380		33.78	104,939,250.00	6,500	17,753.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,380.00000	1,304	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,366.00000	1,309	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,252.00000	1,175	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,588.00000	1,531	34.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,119.00000	1,040	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,805.00000	1,746	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,158.00000	1,078	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,744.00000	1,684	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			992.00000	914	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,028.00000	1,970	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			892.00000	816	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,228.00000	2,172	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			730.00000	659	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,617.00000	2,565	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			583.00000	518	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,069.00000	3,023	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			551.00000	487	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,187.00000	3,142	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			617.00000	550	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,954.00000	2,906	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			758.00000	686	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,544.00000	2,491	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			629.00000	562	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,915.00000	2,867	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,081.00000	1,003	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,868.00000	1,808	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,360.00000	1,284	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,397.00000	1,340	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,287.00000	1,210	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,523.00000	1,466	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,399.00000	1,323	33.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,335.00000	1,279	33.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,218.00000	1,138	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,654.00000	1,594	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,439.00000	1,364	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,275.00000	1,219	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,679.00000	1,596	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,015.00000	952	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,733.00000	1,651	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			970.00000	907	32.93	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	15.20	Call			1,846.00000	1,765	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			882.00000	820	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,761.00000	1,679	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			947.00000	885	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,733.00000	1,651	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			970.00000	907	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,706.00000	1,624	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			992.00000	929	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,626.00000	1,543	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,062.00000	998	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,875.00000	1,794	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			861.00000	800	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,934.00000	1,854	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			820.00000	759	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,963.00000	1,884	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			800.00000	739	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,213.00000	2,137	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			649.00000	593	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,149.00000	2,072	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			685.00000	627	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,086.00000	2,008	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			722.00000	663	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,024.00000	1,945	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			760.00000	701	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,904.00000	1,824	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			840.00000	779	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,789.00000	1,707	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			925.00000	863	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,086.00000	2,008	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			722.00000	663	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,024.00000	1,945	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			760.00000	701	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,789.00000	1,707	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			925.00000	863	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,574.00000	1,490	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,110.00000	1,046	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,523.00000	1,445	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,159.00000	1,100	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,181.00000	2,104	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			667.00000	610	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,117.00000	2,040	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			703.00000	645	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,055.00000	1,976	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			741.00000	682	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,994.00000	1,914	32.93	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	14.95	Put			780.00000	720	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,817.00000	1,736	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			904.00000	842	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,523.00000	1,445	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,159.00000	1,100	33.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,480.00000	1,405	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,217.00000	1,160	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,934.00000	1,854	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			820.00000	759	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,875.00000	1,794	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			861.00000	800	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,761.00000	1,679	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			947.00000	885	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,652.00000	1,569	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,039.00000	975	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,600.00000	1,516	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,086.00000	1,022	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,548.00000	1,465	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,135.00000	1,070	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,502.00000	1,425	33.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,188.00000	1,131	33.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,600.00000	1,516	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,086.00000	1,022	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,360.00000	1,284	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,397.00000	1,340	33.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,323.00000	1,247	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,459.00000	1,402	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,287.00000	1,210	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,523.00000	1,466	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,480.00000	1,405	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,217.00000	1,160	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,178.00000	1,098	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,714.00000	1,654	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,439.00000	1,364	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,275.00000	1,219	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,399.00000	1,323	33.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,335.00000	1,279	33.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,323.00000	1,247	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,459.00000	1,402	34.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,218.00000	1,138	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,654.00000	1,594	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,138.00000	1,059	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,775.00000	1,715	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,419.00000	1,343	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,305.00000	1,249	33.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.25	Call			1,341.00000	1,265	33.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,428.00000	1,371	33.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,305.00000	1,228	34.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,491.00000	1,434	34.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,269.00000	1,193	34.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,555.00000	1,498	34.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,235.00000	1,158	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,621.00000	1,564	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,198.00000	1,118	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,684.00000	1,623	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,480.00000	1,405	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,217.00000	1,160	33.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,045.00000	967	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,931.00000	1,872	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,009.00000	931	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,995.00000	1,937	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			974.00000	897	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,061.00000	2,003	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			941.00000	864	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,127.00000	2,070	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			704.00000	634	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,690.00000	2,639	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			678.00000	609	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,764.00000	2,714	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			653.00000	585	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,839.00000	2,790	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			606.00000	539	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,992.00000	2,945	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			583.00000	518	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,069.00000	3,023	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			561.00000	497	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,147.00000	3,102	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			540.00000	477	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,226.00000	3,182	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			876.00000	801	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,262.00000	2,206	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			845.00000	771	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,331.00000	2,276	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			815.00000	741	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,401.00000	2,347	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			786.00000	713	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,472.00000	2,419	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			845.00000	771	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,331.00000	2,276	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			786.00000	713	34.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.85	Put			2,472.00000	2,419	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			704.00000	634	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,690.00000	2,639	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			653.00000	585	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,839.00000	2,790	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			717.00000	646	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,653.00000	2,602	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			691.00000	621	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,727.00000	2,677	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			666.00000	597	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,802.00000	2,752	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			641.00000	573	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,877.00000	2,829	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			594.00000	528	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,031.00000	2,984	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			572.00000	507	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,108.00000	3,063	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			530.00000	467	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,266.00000	3,222	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			629.00000	562	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,915.00000	2,867	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			540.00000	477	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,226.00000	3,182	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			520.00000	457	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,306.00000	3,263	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			500.00000	439	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,386.00000	3,344	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			481.00000	421	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,467.00000	3,426	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			462.00000	403	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,548.00000	3,509	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			606.00000	539	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,992.00000	2,945	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			520.00000	457	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,306.00000	3,263	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			500.00000	439	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,386.00000	3,344	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			860.00000	786	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,297.00000	2,241	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			830.00000	756	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,366.00000	2,311	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			800.00000	727	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,437.00000	2,383	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			772.00000	699	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,508.00000	2,455	34.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.00	Call		744.00000	672	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		2,580.00000	2,528	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		1,027.00000	949	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,963.00000	1,904	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		957.00000	881	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		2,094.00000	2,036	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		924.00000	848	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		2,160.00000	2,103	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		1,138.00000	1,059	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,775.00000	1,715	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		1,100.00000	1,021	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,836.00000	1,777	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		1,063.00000	984	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		1,899.00000	1,840	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		1,027.00000	949	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,963.00000	1,904	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		860.00000	786	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,297.00000	2,241	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		1,305.00000	1,228	34.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,491.00000	1,434	34.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		1,119.00000	1,040	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,805.00000	1,746	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		1,100.00000	1,021	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,836.00000	1,777	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		0.00000	1,465	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		0.00000	1,070	32.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		0.00000	1,425	33.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		0.00000	1,131	33.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call		0.00000	1,384	33.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put		0.00000	1,190	33.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call		0.00000	1,343	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put		0.00000	1,249	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		0.00000	1,158	34.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		0.00000	1,564	34.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.44620	16.46430		30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		1,624.00000	1,547	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		1,610.00000	1,551	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		1,500.00000	1,422	31.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		1,835.00000	1,776	31.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		1,363.00000	1,286	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		2,049.00000	1,990	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,402.00000	1,325	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,988.00000	1,929	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		1,233.00000	1,157	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		2,269.00000	2,211	31.09	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	17.80	Call			1,130.00000	1,055	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,465.00000	2,409	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			945.00000	874	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,881.00000	2,827	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			787.00000	719	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,322.00000	3,273	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			751.00000	685	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,436.00000	3,388	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			837.00000	768	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,172.00000	3,122	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			959.00000	888	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,845.00000	2,791	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			989.00000	916	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,774.00000	2,720	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			850.00000	780	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,135.00000	3,084	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,325.00000	1,248	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,110.00000	2,052	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,517.00000	1,439	30.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,802.00000	1,743	30.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,534.00000	1,457	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,770.00000	1,710	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,643.00000	1,566	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,579.00000	1,520	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,681.00000	1,605	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,517.00000	1,459	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,936.00000	1,859	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,221.00000	1,163	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,015.00000	1,940	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,151.00000	1,094	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,098.00000	2,023	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,083.00000	1,026	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,989.00000	1,913	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,174.00000	1,116	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,962.00000	1,886	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,198.00000	1,140	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,909.00000	1,833	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,245.00000	1,187	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,154.00000	2,079	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,040.00000	983	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,211.00000	2,137	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			997.00000	941	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,015.00000	1,940	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,151.00000	1,094	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,240.00000	2,166	29.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.20	Put			976.00000	920	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,482.00000	2,411	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			817.00000	764	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,420.00000	2,348	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			855.00000	802	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,359.00000	2,286	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			894.00000	840	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,299.00000	2,226	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			935.00000	880	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,182.00000	2,108	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,018.00000	962	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,126.00000	2,051	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,061.00000	1,005	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,070.00000	1,995	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,106.00000	1,049	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,482.00000	2,411	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			817.00000	764	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,420.00000	2,348	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			855.00000	802	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,182.00000	2,108	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,018.00000	962	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,126.00000	2,051	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,061.00000	1,005	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,329.00000	2,256	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			914.00000	860	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,269.00000	2,196	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			955.00000	900	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,043.00000	1,967	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,128.00000	1,071	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,884.00000	1,807	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,269.00000	1,211	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,909.00000	1,833	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,245.00000	1,187	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,858.00000	1,781	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,294.00000	1,235	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,808.00000	1,731	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,343.00000	1,284	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,450.00000	2,379	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			836.00000	783	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,389.00000	2,317	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			875.00000	821	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,329.00000	2,256	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			914.00000	860	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,269.00000	2,196	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			955.00000	900	29.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Call			2,043.00000	1,967	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,128.00000	1,071	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,989.00000	1,913	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,174.00000	1,116	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,762.00000	1,686	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,398.00000	1,339	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,721.00000	1,645	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,457.00000	1,399	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,858.00000	1,781	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,294.00000	1,235	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,762.00000	1,686	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,398.00000	1,339	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,833.00000	1,756	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,318.00000	1,260	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,783.00000	1,706	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,369.00000	1,310	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,643.00000	1,566	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,579.00000	1,520	30.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,605.00000	1,529	30.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,641.00000	1,582	30.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,569.00000	1,492	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,705.00000	1,646	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,808.00000	1,731	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,343.00000	1,284	29.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,681.00000	1,605	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,517.00000	1,459	30.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,569.00000	1,492	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,705.00000	1,646	30.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,500.00000	1,422	31.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,835.00000	1,776	31.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,721.00000	1,645	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,457.00000	1,399	30.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,534.00000	1,457	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,770.00000	1,710	30.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,462.00000	1,385	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,898.00000	1,839	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,422.00000	1,345	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,958.00000	1,898	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,462.00000	1,385	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,898.00000	1,839	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,382.00000	1,305	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,018.00000	1,959	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,662.00000	1,586	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,548.00000	1,489	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,587.00000	1,510	30.63	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	16.55	Put			1,673.00000	1,614	30.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,551.00000	1,474	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,737.00000	1,678	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,483.00000	1,405	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,869.00000	1,809	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,442.00000	1,365	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,928.00000	1,868	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,741.00000	1,666	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,427.00000	1,369	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,701.00000	1,625	30.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,487.00000	1,429	30.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,662.00000	1,586	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,548.00000	1,489	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,483.00000	1,405	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,869.00000	1,809	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,287.00000	1,211	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,173.00000	2,115	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,251.00000	1,175	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,237.00000	2,179	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,215.00000	1,140	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,301.00000	2,243	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,180.00000	1,105	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,366.00000	2,309	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			931.00000	860	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,916.00000	2,864	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			903.00000	833	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,989.00000	2,936	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			876.00000	806	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,062.00000	3,010	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			824.00000	755	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,210.00000	3,159	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			799.00000	731	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,284.00000	3,235	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			774.00000	708	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,360.00000	3,311	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,113.00000	1,039	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,499.00000	2,443	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,081.00000	1,007	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,567.00000	2,511	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,049.00000	976	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,635.00000	2,580	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,019.00000	946	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,704.00000	2,650	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,081.00000	1,007	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,567.00000	2,511	31.09	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	18.15	Call			1,019.00000	946	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,704.00000	2,650	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			931.00000	860	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,916.00000	2,864	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			876.00000	806	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,062.00000	3,010	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			917.00000	846	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,952.00000	2,900	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			889.00000	819	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,025.00000	2,973	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			863.00000	793	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,098.00000	3,047	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			811.00000	743	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,247.00000	3,197	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			762.00000	696	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,398.00000	3,350	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			739.00000	673	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,475.00000	3,427	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			824.00000	755	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,210.00000	3,159	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			774.00000	708	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,360.00000	3,311	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			728.00000	662	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,513.00000	3,466	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			705.00000	641	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,591.00000	3,544	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			683.00000	620	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,669.00000	3,623	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			662.00000	599	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,748.00000	3,703	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			811.00000	743	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,247.00000	3,197	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			716.00000	651	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,552.00000	3,505	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			694.00000	630	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,630.00000	3,584	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,269.00000	1,193	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,205.00000	2,147	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,198.00000	1,122	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,333.00000	2,276	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,163.00000	1,088	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,399.00000	2,342	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,097.00000	1,023	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,533.00000	2,477	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,065.00000	991	31.09	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	18.00	Put			2,601.00000	2,545	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,034.00000	961	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,670.00000	2,615	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,003.00000	931	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,739.00000	2,685	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,382.00000	1,305	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,018.00000	1,959	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,344.00000	1,267	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,079.00000	2,021	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,306.00000	1,229	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,142.00000	2,083	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,269.00000	1,193	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,205.00000	2,147	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,097.00000	1,023	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,533.00000	2,477	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,551.00000	1,474	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,737.00000	1,678	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,363.00000	1,286	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,049.00000	1,990	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,402.00000	1,325	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,988.00000	1,929	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,287.00000	1,211	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,173.00000	2,115	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,215.00000	1,140	31.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,301.00000	2,243	31.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.76850		12.68140		43.16	727,804.50	57	79,621.00
€ / R On 12/12/2008 Currency Future	12.70	Call			739.00000	739	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			758.00000	670	42.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			700.00000	697	43.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			819.00000	729	43.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			610.00000	603	44.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			979.00000	885	44.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			478.00000	466	46.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,297.00000	1,197	46.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			408.00000	393	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,526.00000	1,425	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			331.00000	316	48.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,850.00000	1,747	48.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			276.00000	261	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			2,145.00000	2,042	50.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,408.00000	1,449	39.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			227.00000	180	39.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			340.00000	325	48.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,808.00000	1,706	48.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.65	Call			441.00000	428	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,410.00000	1,309	46.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			349.00000	334	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,767.00000	1,665	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			627.00000	621	44.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			946.00000	853	44.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			871.00000	879	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			590.00000	510	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			760.00000	761	42.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			728.00000	642	42.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			681.00000	677	43.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			850.00000	759	43.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			781.00000	783	42.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			700.00000	615	42.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			945.00000	957	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			513.00000	439	41.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,170.00000	1,198	40.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			339.00000	280	40.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,139.00000	1,165	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			357.00000	296	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,202.00000	1,232	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			321.00000	264	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,139.00000	1,165	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			357.00000	296	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,024.00000	1,042	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			443.00000	373	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,052.00000	1,071	40.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			420.00000	352	40.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			997.00000	1,013	41.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			466.00000	394	41.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,269.00000	1,302	39.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			287.00000	233	39.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,235.00000	1,267	40.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			304.00000	248	40.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,303.00000	1,338	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			271.00000	219	39.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,373.00000	1,411	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			241.00000	193	39.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,557.00000	1,605	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			176.00000	136	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,482.00000	1,526	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			200.00000	157	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,337.00000	1,374	39.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			256.00000	206	39.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,080.00000	1,101	40.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.00	Put			399.00000	333	40.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,519.00000	1,565	39.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			188.00000	146	39.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,445.00000	1,487	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			213.00000	168	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,170.00000	1,198	40.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			339.00000	280	40.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,109.00000	1,132	40.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			378.00000	313	40.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			971.00000	985	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			489.00000	416	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			920.00000	930	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			538.00000	462	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			895.00000	904	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			564.00000	486	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			848.00000	854	42.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			616.00000	535	42.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,557.00000	1,605	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			176.00000	136	39.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,482.00000	1,526	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			200.00000	157	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,202.00000	1,232	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			321.00000	264	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			895.00000	904	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			564.00000	486	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			803.00000	806	42.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			671.00000	588	42.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			920.00000	930	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			538.00000	462	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			825.00000	830	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			643.00000	561	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,337.00000	1,374	39.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			256.00000	206	39.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,024.00000	1,042	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			443.00000	373	40.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			871.00000	879	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			590.00000	510	41.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			781.00000	783	42.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			700.00000	615	42.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			803.00000	806	42.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			671.00000	588	42.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			719.00000	718	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			788.00000	699	43.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			645.00000	639	43.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			913.00000	821	43.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.05	Call			610.00000	603	44.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			979.00000	885	44.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			578.00000	569	44.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			1,047.00000	951	44.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			547.00000	538	45.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			1,116.00000	1,019	45.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			663.00000	658	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			881.00000	790	43.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			700.00000	697	43.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			819.00000	729	43.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			594.00000	586	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			1,013.00000	918	44.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			562.00000	553	44.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			1,081.00000	985	44.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			533.00000	522	45.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			1,151.00000	1,054	45.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			504.00000	493	45.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,223.00000	1,125	45.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			430.00000	416	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,448.00000	1,347	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			387.00000	372	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,605.00000	1,504	47.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			367.00000	352	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,686.00000	1,584	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			315.00000	300	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,933.00000	1,831	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			299.00000	284	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			2,017.00000	1,915	49.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			283.00000	268	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			2,102.00000	2,000	49.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			518.00000	507	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,187.00000	1,089	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			491.00000	479	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,260.00000	1,161	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			465.00000	452	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,334.00000	1,234	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			418.00000	404	47.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,487.00000	1,386	47.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			397.00000	383	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,566.00000	1,464	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			377.00000	362	47.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,645.00000	1,544	47.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			358.00000	343	48.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,726.00000	1,624	48.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			453.00000	440	46.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.60	Put			1,372.00000	1,271	46.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			408.00000	393	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,526.00000	1,425	47.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			349.00000	334	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,767.00000	1,665	48.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			323.00000	308	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,892.00000	1,789	49.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			307.00000	292	49.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,975.00000	1,873	49.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			291.00000	276	49.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			2,059.00000	1,957	49.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,519.00000	1,565	39.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			188.00000	146	39.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			183.00000	169	52.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,852.00000	2,751	52.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			118.00000	107	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,586.00000	3,489	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			67.00000	59	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,336.00000	4,241	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			37.00000	32	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			5,106.00000	5,013	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			188.00000	174	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,806.00000	2,706	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			122.00000	111	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,540.00000	3,443	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			70.00000	61	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,288.00000	4,193	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			39.00000	33	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			5,057.00000	4,965	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,798.00000	1,859	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			116.00000	91	39.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			504.00000	493	45.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,223.00000	1,125	45.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			219.00000	204	51.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,537.00000	2,436	51.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			146.00000	134	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,265.00000	3,165	54.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			86.00000	77	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			4,005.00000	3,908	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			48.00000	42	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,767.00000	4,673	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,146.00000	2,223	40.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			65.00000	55	40.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			269.00000	254	50.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,187.00000	2,085	50.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.40	Call			178.00000	165	52.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,897.00000	2,796	52.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			114.00000	103	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,632.00000	3,535	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			65.00000	57	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,383.00000	4,288	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,421.00000	2,506	42.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			40.00000	38	42.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,714.00000	1,771	39.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			133.00000	102	39.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			315.00000	300	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,933.00000	1,831	49.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			208.00000	194	52.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,627.00000	2,525	52.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			139.00000	127	54.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,358.00000	3,258	54.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			80.00000	71	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			4,099.00000	4,003	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,861.00000	2,946	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			30.00000	28	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,102.00000	2,177	40.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			70.00000	58	40.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			397.00000	383	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,566.00000	1,464	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			262.00000	247	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,231.00000	2,128	50.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			174.00000	161	53.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,943.00000	2,842	53.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			110.00000	100	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,678.00000	3,581	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,107.00000	3,192	48.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			26.00000	23	48.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,328.00000	2,410	41.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			47.00000	42	41.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,635.00000	1,686	39.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			153.00000	117	39.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			198.00000	184	52.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,716.00000	2,615	52.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			130.00000	119	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,449.00000	3,351	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			0.00000	3,289	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			0.00000	21	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			0.00000	2,506	42.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			0.00000	38	42.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	127	54.48	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	15.90	Put		0.00000	3,258	54.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call		0.00000	3,241	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put		0.00000	22	48.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call		0.00000	2,458	41.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put		0.00000	39	41.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call		0.00000	1,727	39.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put		0.00000	108	39.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call		0.00000	189	52.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put		0.00000	2,570	52.17	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call		0.00000	124	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put		0.00000	3,305	54.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.04110	12.96210		32.58	13,041.10	1	15,076.00
€ / R On 16/03/2009 Currency Future	12.95	Call		1,066.00000	1,051	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		1,054.00000	960	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		1,011.00000	995	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		1,148.00000	1,054	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		925.00000	906	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		1,313.00000	1,215	33.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		791.00000	769	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,629.00000	1,527	34.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		704.00000	680	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,892.00000	1,789	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		619.00000	594	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		2,207.00000	2,103	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		555.00000	530	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		2,493.00000	2,389	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		639.00000	614	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		2,127.00000	2,023	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		728.00000	704	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		1,816.00000	1,713	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		740.00000	716	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		1,778.00000	1,675	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		649.00000	624	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		2,087.00000	1,983	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		1,391.00000	1,394	30.17	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		629.00000	552	30.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		958.00000	940	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		1,246.00000	1,149	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,163.00000	1,153	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		901.00000	812	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		1,104.00000	1,091	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		991.00000	900	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		1,249.00000	1,243	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		787.00000	701	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,446.00000	1,451	30.02	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	12.10	Put			584.00000	510	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,446.00000	1,451	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			584.00000	510	30.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,473.00000	1,481	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			561.00000	490	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,418.00000	1,422	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			606.00000	531	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,318.00000	1,315	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			706.00000	624	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,342.00000	1,340	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			680.00000	599	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,272.00000	1,266	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			759.00000	675	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,560.00000	1,572	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			498.00000	431	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,366.00000	1,365	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			654.00000	574	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,502.00000	1,511	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			540.00000	470	29.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,811.00000	1,838	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			349.00000	297	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,746.00000	1,768	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			384.00000	327	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,682.00000	1,701	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			420.00000	360	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,620.00000	1,636	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			458.00000	395	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,342.00000	1,340	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			680.00000	599	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,778.00000	1,803	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			366.00000	312	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,714.00000	1,735	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			401.00000	343	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,651.00000	1,668	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			439.00000	377	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,590.00000	1,604	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			478.00000	413	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,531.00000	1,541	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			519.00000	450	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,473.00000	1,481	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			561.00000	490	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,620.00000	1,636	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			458.00000	395	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,295.00000	1,290	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			732.00000	649	30.68	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	12.15	Call			1,418.00000	1,422	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			606.00000	531	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,227.00000	1,219	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			815.00000	728	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,184.00000	1,175	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			872.00000	784	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,227.00000	1,219	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			815.00000	728	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,184.00000	1,175	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			872.00000	784	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,143.00000	1,132	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			931.00000	841	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,205.00000	1,197	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			843.00000	756	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,714.00000	1,735	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			401.00000	343	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,590.00000	1,604	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			478.00000	413	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,318.00000	1,315	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			706.00000	624	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,205.00000	1,197	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			843.00000	756	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,123.00000	1,111	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			961.00000	870	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,084.00000	1,071	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			1,022.00000	930	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			847.00000	826	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,485.00000	1,385	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			778.00000	755	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,666.00000	1,564	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			716.00000	692	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,854.00000	1,750	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,047.00000	1,032	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			1,085.00000	991	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			975.00000	958	32.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,213.00000	1,117	32.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			909.00000	889	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,347.00000	1,248	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			847.00000	826	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,485.00000	1,385	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,123.00000	1,111	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			961.00000	870	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			819.00000	797	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,557.00000	1,456	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			670.00000	646	35.74	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 16/03/2009 Currency Future	14.30	Put			2,008.00000	1,905	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			862.00000	842	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,450.00000	1,351	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			704.00000	680	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,892.00000	1,789	35.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,845.00000	1,873	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			333.00000	282	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			862.00000	842	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,450.00000	1,351	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			538.00000	513	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,576.00000	2,472	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			449.00000	425	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			3,087.00000	2,984	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			376.00000	353	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,614.00000	3,512	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			292.00000	273	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,130.00000	4,032	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,104.00000	1,091	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			991.00000	900	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			893.00000	873	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,381.00000	1,282	33.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			600.00000	575	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,288.00000	2,184	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			499.00000	474	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,787.00000	2,683	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			416.00000	393	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,304.00000	3,202	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			339.00000	319	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,827.00000	3,728	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			941.00000	923	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,279.00000	1,182	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			436.00000	412	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,173.00000	3,071	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			332.00000	312	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,870.00000	3,771	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			236.00000	218	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,574.00000	4,477	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			166.00000	151	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,304.00000	5,210	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,915.00000	1,946	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			303.00000	255	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			805.00000	783	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,593.00000	1,491	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			485.00000	460	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,872.00000	2,769	38.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.15	Call			381.00000	359	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,569.00000	3,467	40.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			274.00000	255	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,262.00000	4,164	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			194.00000	177	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,982.00000	4,886	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,214.00000	2,256	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			202.00000	165	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			546.00000	521	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,534.00000	2,430	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			429.00000	405	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,217.00000	3,114	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			325.00000	305	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,913.00000	3,814	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			231.00000	213	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,619.00000	4,522	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,497.00000	2,550	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			135.00000	109	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,879.00000	1,909	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			317.00000	268	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			609.00000	584	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,247.00000	2,143	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			478.00000	453	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,915.00000	2,812	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			268.00000	250	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,306.00000	4,208	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,890.00000	2,958	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			78.00000	67	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,117.00000	3,191	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			55.00000	50	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,415.00000	2,463	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			152.00000	122	28.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			765.00000	742	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,703.00000	1,601	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			590.00000	565	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,328.00000	2,224	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			463.00000	439	38.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			3,001.00000	2,898	38.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			361.00000	340	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,698.00000	3,599	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			0.00000	3,285	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	44	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			0.00000	2,550	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	109	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	584	36.51	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	Put			0.00000	2,143	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			0.00000	3,238	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	47	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			0.00000	2,506	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	114	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			0.00000	1,014	32.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			0.00000	1,022	32.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			0.00000	755	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			0.00000	1,564	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			0.00000	446	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			0.00000	2,855	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	348	40.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			0.00000	3,557	40.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.30620		13.22550		29.35	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,243.00000	1,229	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,267.00000	1,173	29.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,207.00000	1,191	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,331.00000	1,235	29.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,122.00000	1,104	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,497.00000	1,397	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,102.00000	1,087	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,526.00000	1,431	30.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			933.00000	919	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,808.00000	1,712	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			801.00000	784	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,076.00000	1,978	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			686.00000	667	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,360.00000	2,261	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			608.00000	589	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,583.00000	2,483	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			742.00000	724	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,216.00000	2,117	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			865.00000	849	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,940.00000	1,843	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			899.00000	883	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,873.00000	1,777	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			756.00000	738	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,181.00000	2,082	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,155.00000	1,138	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,429.00000	1,331	29.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,381.00000	1,364	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,055.00000	958	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,280.00000	1,268	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,205.00000	1,112	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,300.00000	1,288	28.97	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	13.10	Put			1,174.00000	1,082	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,445.00000	1,442	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			970.00000	886	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,692.00000	1,697	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			766.00000	690	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,663.00000	1,667	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			787.00000	711	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,721.00000	1,727	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			745.00000	670	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,663.00000	1,667	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			787.00000	711	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,551.00000	1,552	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			876.00000	795	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,579.00000	1,580	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			853.00000	774	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,497.00000	1,496	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			922.00000	840	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,841.00000	1,850	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			665.00000	594	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,606.00000	1,609	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			831.00000	752	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,750.00000	1,757	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			725.00000	651	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,810.00000	1,819	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			685.00000	613	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,780.00000	1,788	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			705.00000	632	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,064.00000	2,081	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			538.00000	474	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,998.00000	2,013	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			573.00000	507	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,934.00000	1,947	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			609.00000	541	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,872.00000	1,882	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			646.00000	576	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,634.00000	1,638	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			809.00000	731	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,031.00000	2,047	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			555.00000	490	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,966.00000	1,980	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			591.00000	524	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,903.00000	1,914	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			627.00000	558	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,551.00000	1,552	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			876.00000	795	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			1,810.00000	1,819	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			685.00000	613	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,524	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			899.00000	818	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,471.00000	1,469	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			946.00000	863	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,841.00000	1,850	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			665.00000	594	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,780.00000	1,788	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			705.00000	632	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,400.00000	1,390	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,025.00000	933	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,097.00000	2,115	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			522.00000	459	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,966.00000	1,980	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			591.00000	524	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,497.00000	1,496	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			922.00000	840	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,360.00000	1,345	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,085.00000	989	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,320.00000	1,307	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,144.00000	1,051	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,400.00000	1,390	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,025.00000	933	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,524	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			899.00000	818	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,419.00000	1,416	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			994.00000	909	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,692.00000	1,697	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			766.00000	690	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,634.00000	1,638	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			809.00000	731	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,419.00000	1,416	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			994.00000	909	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,381.00000	1,364	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,055.00000	958	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,340.00000	1,327	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,114.00000	1,020	28.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,320.00000	1,307	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,144.00000	1,051	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,172.00000	1,155	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,396.00000	1,299	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,138.00000	1,120	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,463.00000	1,364	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,062.00000	1,051	30.15	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	13.75	Put			1,587.00000	1,495	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,261.00000	1,248	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,236.00000	1,142	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,225.00000	1,210	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,299.00000	1,204	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,189.00000	1,173	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,364.00000	1,267	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,138.00000	1,120	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,463.00000	1,364	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,225.00000	1,210	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,299.00000	1,204	29.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,082.00000	1,071	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,557.00000	1,465	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,043.00000	1,031	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,618.00000	1,525	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,005.00000	993	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,680.00000	1,586	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			882.00000	866	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,906.00000	1,810	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			849.00000	833	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,973.00000	1,877	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			817.00000	800	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,041.00000	1,944	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			786.00000	769	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,111.00000	2,013	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			727.00000	709	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,252.00000	2,153	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			699.00000	681	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,324.00000	2,225	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			672.00000	653	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,397.00000	2,297	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			646.00000	627	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,471.00000	2,371	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			969.00000	955	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,743.00000	1,649	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			833.00000	816	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,007.00000	1,910	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			771.00000	754	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,145.00000	2,047	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			865.00000	849	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,940.00000	1,843	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			833.00000	816	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,007.00000	1,910	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			771.00000	754	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,145.00000	2,047	30.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.80	Call		713.00000	695	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,288.00000	2,189	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		659.00000	640	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,434.00000	2,334	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		633.00000	614	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,508.00000	2,408	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		584.00000	565	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,659.00000	2,558	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		561.00000	541	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,736.00000	2,635	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		539.00000	519	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,813.00000	2,713	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		517.00000	497	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,892.00000	2,791	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		713.00000	695	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		2,288.00000	2,189	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		686.00000	667	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,360.00000	2,261	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		584.00000	565	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,659.00000	2,558	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		933.00000	919	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,808.00000	1,712	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1,043.00000	1,031	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,618.00000	1,525	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		1,024.00000	1,012	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,649.00000	1,556	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		987.00000	974	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,711.00000	1,617	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		951.00000	937	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,775.00000	1,681	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		0.00000	1,173	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		0.00000	1,267	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	1,288	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		0.00000	1,082	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		0.00000	1,104	29.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		0.00000	1,397	29.95	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.12700	272.34100		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call		73,410.00000	91,270	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		0.00000	0	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.39900	280.55800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			282.39900	280.74800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			282.39900	288.86500		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
CRD1 On 06/11/2008 Index Future			115.65900		115.20800		0.00	0.00	0	2.00
CRD1 On 05/02/2009 Index Future			119.00300		118.53700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.43200		121.95300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			122.43200		123.25300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.85900		274.25100		0.00	0.00	0	85.00
GOVI On 06/11/2008 jGovi	274.00	Call			6,313.00000	18,726	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			3,803.00000	136	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.83350		282.17750		0.00	0.00	0	275.00
GOVI On 07/05/2009 jGovi			292.01200		290.30750		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			299.42400		297.82100		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.29400		335.52000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.19300		345.40800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			345.19300		355.86600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.54900		10.63600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.22700		9.31000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.44000		8.53100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.44800		9.54100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.06800		9.14100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.09400		9.15700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.97200		9.03300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.34200		12.34200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.35100		12.35700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.59600		11.66800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.63400		10.72700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.88300		9.98400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.36400		9.49600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.11100		10.20900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.63800		9.75800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.25100		9.38500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.99100		9.13700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 07/11/2008 jNote			9.44400		9.55800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.01000		9.11900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.82300		8.93300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.69100		8.80000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.09300		9.20500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.66900		8.73500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.54200		8.60800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.44500		8.51200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.84900		11.85600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05400		12.06900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.63400		262.14100		0.00	0.00	0	3.00
OTH1 On 05/02/2009 Index Future			272.28400		269.71700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.13000		277.48800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.13000		278.09100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.40600		9.52400		3.00	0.00	0	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			7.00000	17	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			470.00000	281	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			1,314.00000	1,115	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	0	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			888.00000	689	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.06300		9.20300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,406.00000	1,563	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			245.00000	196	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.66300		8.83200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,799.00000	1,916	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,277.00000	1,183	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.11900		8.33100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,987.00000	3,119	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,550.00000	1,465	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,137.00000	3,273	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,451.00000	1,369	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.85500		8.96400		8.80	0.00	0	5,121.00
R157 On 06/11/2008 Bond Future	8.75	Call			51.00000	107	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,293.00000	718	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,040.00000	3,670	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			0.00000	0	8.90	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future	10.00	Call			5,786.00000	6,417	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			7,128.00000	7,759	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			8.72600		8.84100		8.80	0.00	0	5,095.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,031.00000	2,341	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,545.00000	2,205	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,595.00000	4,028	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,321.00000	1,105	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,545.00000	5,031	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			909.00000	745	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,707.00000	7,271	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			405.00000	320	9.10	0.00	0	600.00
R157 On 07/05/2009 Bond Future			8.59600		8.71700		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,901.00000	4,298	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,361.00000	2,092	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.47100		8.59900		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,310.00000	4,827	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			900.00000	731	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.51600		8.65500		0.00	0.00	0	4,892.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	109	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,598.00000	276	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.41500		8.55700		0.00	3,013,548.00	25	2,650.00
R186 On 05/02/2009 Bond Future	9.25	Call			6,808.00000	8,271	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			10.00000	2	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.31900		8.46500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,544.00000	6,947	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			216.00000	100	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.23100		8.38100		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			6,438.00000	7,870	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			284.00000	149	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.31200		12.31800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			2.00000	0	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,053.00000	1,050	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.73300		11.75300		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			52.00000	51	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.43900		11.54100		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			99.00000	108	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			259.00000	238	0.57	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.98300		9.09100		0.00	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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			1,573.00000	1,078	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.81300		8.92700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,881.00000	2,261	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			451.00000	320	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.64300		8.76400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,731.00000	3,123	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			640.00000	503	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.48100		8.60800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,398.00000	3,804	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			722.00000	588	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.85500		8.96300		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			2,760.00000	2,125	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.72400		8.83800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,586.00000	3,154	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			234.00000	138	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.59500		8.71200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,357.00000	2,840	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			721.00000	529	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.47100		8.59300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,124.00000	4,697	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			484.00000	361	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.85500		8.96400		0.00	0.00	0	25.00
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			2,976.00000	2,288	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.73500		8.84700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,664.00000	3,283	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			187.00000	102	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.61900		8.73500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,350.00000	2,870	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			721.00000	516	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.51100		8.63200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,133.00000	4,764	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			418.00000	298	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.99200		9.10000		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			4,407.00000	3,985	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.79900		8.91400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,715.00000	2,033	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			454.00000	334	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
R206 On 07/05/2009 Bond Future			8.61100		8.73300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,922.00000	2,206	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			949.00000	785	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.42300		8.55400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,143.00000	3,486	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			720.00000	599	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.83500		8.95400		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			2,976.00000	2,209	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.72200		8.84500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,686.00000	3,402	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			143.00000	67	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.61800		8.74500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,256.00000	2,854	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			648.00000	431	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.52000		8.65100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,054.00000	4,772	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			352.00000	233	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.79500		8.90800		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			0.00000	29	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			1,051.00000	330	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.67900		8.79500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			745.00000	1,142	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,043.00000	669	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.59200		8.71000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,362.00000	1,821	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,098.00000	775	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.54500		8.66400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,053.00000	4,733	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			320.00000	214	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.11600		8.26600		0.00	1,847,385.99	23	5,924.00
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			4,794.00000	3,447	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.03100		8.18300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			6,812.00000	8,195	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.95000		8.10400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,519.00000	8,937	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.87500		8.03200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,242.00000	7,673	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/08/2009 Bond Future	8.75	Put			51.00000	17	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.31800		270.70700		0.00	0.00	0	100.00
TRT1 On 05/02/2009 Index Future			280.19000		278.53100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.26400		286.55600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.26400		287.15800		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.83690		6.64610		42.58	0.00	0	7,413.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			384.00000	457	40.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			388.00000	270	40.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			345.00000	410	41.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			449.00000	323	41.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			384.00000	457	40.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			388.00000	270	40.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			364.00000	433	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			418.00000	296	41.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			295.00000	348	42.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			549.00000	412	42.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			137.00000	168	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			991.00000	831	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			118.00000	146	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,072.00000	909	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			169.00000	208	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			873.00000	721	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			207.00000	251	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			761.00000	614	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			252.00000	295	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			656.00000	508	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			280.00000	330	43.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			584.00000	443	43.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			427.00000	509	40.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			330.00000	223	40.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			525.00000	636	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			229.00000	149	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			583.00000	707	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			187.00000	120	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			650.00000	783	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			154.00000	96	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			473.00000	568	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			277.00000	181	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			616.00000	744	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			170.00000	108	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			473.00000	568	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			277.00000	181	39.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.80	Call			328.00000	389	42.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			481.00000	352	42.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			311.00000	368	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			515.00000	381	42.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			427.00000	509	40.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			330.00000	223	40.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			405.00000	482	40.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			359.00000	246	40.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			553.00000	671	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			207.00000	134	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			498.00000	601	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			252.00000	164	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			449.00000	538	40.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			303.00000	201	40.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			295.00000	348	42.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			549.00000	412	42.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			266.00000	312	43.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			620.00000	475	43.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			252.00000	295	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			656.00000	508	43.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			222.00000	265	44.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			726.00000	578	44.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			194.00000	238	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			798.00000	651	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			280.00000	330	43.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			584.00000	443	43.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			222.00000	265	44.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			726.00000	578	44.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			498.00000	601	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			252.00000	164	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			237.00000	280	44.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			690.00000	543	44.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			685.00000	822	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			139.00000	85	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			758.00000	903	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			112.00000	66	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			553.00000	671	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			207.00000	134	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			328.00000	389	42.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			481.00000	352	42.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			916.00000	1,075	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			70.00000	38	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			835.00000	988	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			89.00000	51	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			958.00000	1,120	39.83	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	5.75	Put			62.00000	33	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			875.00000	1,031	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			79.00000	44	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			796.00000	945	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			100.00000	58	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			721.00000	862	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			125.00000	75	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			650.00000	783	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			154.00000	96	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			721.00000	862	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			125.00000	75	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			796.00000	945	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			100.00000	58	39.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			147.00000	181	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			951.00000	794	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			127.00000	157	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,031.00000	870	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			147.00000	181	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			951.00000	794	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			127.00000	157	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,031.00000	870	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			110.00000	135	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,114.00000	948	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			95.00000	116	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,199.00000	1,029	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			207.00000	251	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			761.00000	614	45.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			181.00000	222	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			835.00000	685	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			158.00000	194	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			912.00000	757	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			102.00000	126	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,156.00000	989	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			88.00000	108	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,242.00000	1,071	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			75.00000	92	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,329.00000	1,155	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			64.00000	79	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,418.00000	1,242	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			158.00000	194	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			912.00000	757	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			102.00000	126	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,156.00000	989	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			75.00000	92	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,329.00000	1,155	45.48	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	7.30	Call			181.00000	222	45.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			835.00000	685	45.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.96520		6.76540		31.92	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			552.00000	619	30.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			536.00000	404	30.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			497.00000	559	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			632.00000	494	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			515.00000	579	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			599.00000	464	31.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			449.00000	502	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			734.00000	587	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			270.00000	311	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,155.00000	996	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			235.00000	271	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,270.00000	1,105	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			310.00000	357	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,044.00000	892	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			370.00000	422	33.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			904.00000	757	33.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			420.00000	468	32.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			805.00000	653	32.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			435.00000	485	32.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			769.00000	619	32.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			572.00000	642	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			506.00000	377	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			676.00000	777	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			361.00000	262	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			725.00000	842	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			310.00000	227	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			786.00000	911	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			271.00000	195	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			632.00000	716	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			417.00000	300	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			755.00000	876	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			290.00000	211	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			632.00000	716	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			417.00000	300	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			481.00000	540	31.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			665.00000	524	31.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			465.00000	521	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			699.00000	555	32.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			572.00000	642	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			506.00000	377	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			612.00000	690	29.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			446.00000	325	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			592.00000	665	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			477.00000	350	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			700.00000	809	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			335.00000	244	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			654.00000	746	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			388.00000	281	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			533.00000	599	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			567.00000	434	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			497.00000	559	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			632.00000	494	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			676.00000	777	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			361.00000	262	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			449.00000	502	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			734.00000	587	32.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			818.00000	946	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			253.00000	181	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			700.00000	809	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			335.00000	244	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			420.00000	468	32.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			805.00000	653	32.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			403.00000	452	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			837.00000	687	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			370.00000	422	33.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			904.00000	757	33.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			338.00000	390	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			973.00000	825	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			386.00000	436	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			870.00000	721	33.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			354.00000	408	33.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			938.00000	792	33.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			533.00000	599	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			567.00000	434	31.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			592.00000	665	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			477.00000	350	30.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			481.00000	540	31.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			665.00000	524	31.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			884.00000	1,019	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			219.00000	154	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			818.00000	946	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			253.00000	181	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,026.00000	1,173	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			160.00000	108	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			954.00000	1,095	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			188.00000	129	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			989.00000	1,134	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
ZAAD On 16/03/2009 Currency Future	5.95	Put			174.00000	118	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			919.00000	1,056	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			203.00000	141	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			851.00000	982	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			236.00000	167	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			851.00000	982	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			236.00000	167	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			403.00000	452	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			837.00000	687	33.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			338.00000	390	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			973.00000	825	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			324.00000	373	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,008.00000	858	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			296.00000	341	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,081.00000	926	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			283.00000	326	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,117.00000	961	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			258.00000	297	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,193.00000	1,032	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			214.00000	246	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,349.00000	1,181	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			214.00000	246	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,349.00000	1,181	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			194.00000	224	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,429.00000	1,258	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			177.00000	203	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,511.00000	1,338	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			160.00000	184	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,595.00000	1,418	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			246.00000	284	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,231.00000	1,069	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			224.00000	258	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,309.00000	1,143	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			204.00000	235	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,389.00000	1,219	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			185.00000	213	33.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,470.00000	1,298	33.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.08280		6.87830		28.87	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			632.00000	700	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			654.00000	517	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			651.00000	719	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			623.00000	486	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			598.00000	663	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			719.00000	580	28.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			615.00000	681	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.95	Put			686.00000	548	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			550.00000	606	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	673	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			353.00000	399	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,274.00000	1,116	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			327.00000	370	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,349.00000	1,187	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			409.00000	463	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,131.00000	980	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			472.00000	526	30.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			994.00000	843	30.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			521.00000	572	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			893.00000	739	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			535.00000	589	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			857.00000	706	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			670.00000	739	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			592.00000	456	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			768.00000	871	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			440.00000	338	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			818.00000	933	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			390.00000	300	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			847.00000	965	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			369.00000	282	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			729.00000	812	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			500.00000	379	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			847.00000	965	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			369.00000	282	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			729.00000	812	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			500.00000	379	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			651.00000	719	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			623.00000	486	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			581.00000	643	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			753.00000	610	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			565.00000	624	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			787.00000	641	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			710.00000	783	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			532.00000	400	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			790.00000	902	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			411.00000	319	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			748.00000	841	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			469.00000	358	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			632.00000	700	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			654.00000	517	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			907.00000	1,031	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			329.00000	249	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			710.00000	783	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			532.00000	400	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			535.00000	589	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			857.00000	706	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			507.00000	556	29.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			929.00000	773	29.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			472.00000	526	30.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			994.00000	843	30.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			440.00000	498	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,061.00000	915	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			690.00000	761	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			562.00000	428	27.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			550.00000	606	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	673	29.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			490.00000	541	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			961.00000	808	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			456.00000	511	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,028.00000	879	30.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			970.00000	1,100	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			292.00000	218	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,104.00000	1,246	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			226.00000	164	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,036.00000	1,172	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			258.00000	189	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			970.00000	1,100	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			292.00000	218	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			907.00000	1,031	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			329.00000	249	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			670.00000	739	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			592.00000	456	27.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,070.00000	1,209	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			241.00000	176	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,003.00000	1,136	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			274.00000	203	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			938.00000	1,066	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			310.00000	233	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			877.00000	998	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			349.00000	265	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,003.00000	1,136	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			274.00000	203	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			424.00000	480	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,096.00000	947	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			394.00000	446	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,166.00000	1,013	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			507.00000	556	29.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.30	Put			929.00000	773	29.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			380.00000	430	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,202.00000	1,047	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			380.00000	430	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,202.00000	1,047	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			353.00000	399	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,274.00000	1,116	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			327.00000	370	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,349.00000	1,187	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			303.00000	343	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,425.00000	1,260	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			281.00000	317	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,502.00000	1,334	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			260.00000	293	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,582.00000	1,411	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			240.00000	271	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,662.00000	1,488	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			260.00000	293	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,582.00000	1,411	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			581.00000	643	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			753.00000	610	28.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			424.00000	480	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,096.00000	947	30.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			818.00000	933	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			390.00000	300	26.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			615.00000	681	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			686.00000	548	28.22	0.00	0	0.00

---

<b>Total for Derivatives:</b>								<b>243,054,114.29</b>	<b>19,910</b>	<b>550,669.00</b>
-------------------------------	--	--	--	--	--	--	--	-----------------------	---------------	-------------------

---

<b>Grand Total:</b>								<b>151,913,882,114.29</b>	<b>16,987,910</b>	<b>550,669.00</b>
---------------------	--	--	--	--	--	--	--	---------------------------	-------------------	-------------------