



# Daily MTM Report

Daily summary for 06/11/2008

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			19.32500		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.11000		9.19000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.63000		8.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.33500		8.39000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.72000		12.30600			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76000		8.82000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.64000		8.70000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.64000		8.70500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.77000		8.83000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.62500		8.69000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.62500		8.65000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.94500	8.00000			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			9.96200		9.79180		41.35	337,333,244.00	33,862	134,398.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			502.00000	586	40.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			510.00000	424	40.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			445.00000	519	41.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			603.00000	507	41.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			394.00000	460	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			703.00000	598	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			394.00000	460	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			703.00000	598	41.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			218.00000	254	45.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,276.00000	1,142	45.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			482.00000	563	40.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			540.00000	451	40.70	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			336.00000	392	42.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			845.00000	730	42.93	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			180.00000	209	46.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,488.00000	1,347	46.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			167.00000	193	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,575.00000	1,431	47.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			288.00000	335	43.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			996.00000	873	43.99	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			155.00000	179	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,663.00000	1,517	47.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			132.00000	154	48.84	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			236.00000	275	45.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,194.00000	1,063	45.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,840.00000	1,692	48.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			323.00000	377	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			882.00000	765	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,117.00000	2,286	48.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			25.00000	24	48.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			227.00000	265	45.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,235.00000	1,103	45.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			591.00000	687	39.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			399.00000	325	39.60	0.00	0	20,000.00

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	9.55	Call			615.00000	715	39.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			373.00000	303	39.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			876.00000	1,009	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			185.00000	147	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			694.00000	803	38.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			302.00000	241	38.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			751.00000	866	38.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			259.00000	204	38.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			641.00000	743	39.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			349.00000	281	39.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			812.00000	935	38.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			220.00000	173	38.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			694.00000	803	38.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			302.00000	241	38.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			947.00000	1,085	37.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			155.00000	123	37.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			910.00000	1,047	37.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			168.00000	135	37.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,267.00000	1,418	37.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			75.00000	56	37.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,062.00000	1,206	37.84	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			120.00000	94	37.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,397.00000	1,555	38.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			55.00000	43	38.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,442.00000	1,604	38.99	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			50.00000	42	38.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,486.00000	1,652	39.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			45.00000	40	39.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,580.00000	1,749	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			38.00000	37	41.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,532.00000	1,701	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	39	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,726.00000	1,895	43.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			34.00000	33	43.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,823.00000	1,993	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	31	44.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,353.00000	1,507	37.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			61.00000	45	37.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,921.00000	2,091	45.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	29	45.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,726.00000	1,895	43.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			34.00000	33	43.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,628.00000	1,798	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			37.00000	36	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,183.00000	1,332	37.75	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	8.70	Put			91.00000	70	37.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,628.00000	1,798	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			37.00000	36	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,267.00000	1,418	37.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			75.00000	56	37.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,102.00000	1,247	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			110.00000	85	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,019.00000	2,189	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			27.00000	27	47.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			1,921.00000	2,091	45.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	29	45.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,532.00000	1,701	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	39	40.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			1,970.00000	2,140	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			28.00000	28	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			1,872.00000	2,042	45.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			30.00000	30	45.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,774.00000	1,944	43.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			33.00000	32	43.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,677.00000	1,846	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			35.00000	34	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,310.00000	1,462	37.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			68.00000	50	37.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,225.00000	1,375	37.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			83.00000	63	37.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,023.00000	1,165	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			131.00000	103	37.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,183.00000	1,332	37.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			91.00000	70	37.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,102.00000	1,247	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			110.00000	85	37.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,142.00000	1,289	37.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			100.00000	77	37.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,062.00000	1,206	37.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			120.00000	94	37.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			985.00000	1,125	37.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			143.00000	113	37.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			844.00000	971	38.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			202.00000	159	38.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			781.00000	899	38.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			239.00000	187	38.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			722.00000	834	38.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			280.00000	222	38.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			667.00000	773	38.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			325.00000	261	38.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.10	Call			876.00000	1,009	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			185.00000	147	37.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			812.00000	935	38.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			220.00000	173	38.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			502.00000	586	40.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			510.00000	424	40.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			427.00000	498	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			635.00000	536	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			364.00000	425	42.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			772.00000	663	42.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,442.00000	1,604	38.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			50.00000	42	38.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			545.00000	635	40.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			453.00000	373	40.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			463.00000	540	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			571.00000	478	40.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			545.00000	635	40.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			453.00000	373	40.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			751.00000	866	38.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			259.00000	204	38.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			523.00000	610	40.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			481.00000	398	40.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			445.00000	519	41.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			603.00000	507	41.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			379.00000	442	42.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			737.00000	630	42.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			194.00000	226	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,402.00000	1,264	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			89.00000	103	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,297.00000	2,141	50.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			53.00000	66	51.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,761.00000	2,604	51.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			350.00000	408	42.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			808.00000	696	42.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			161.00000	186	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,619.00000	1,474	47.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			108.00000	126	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			2,066.00000	1,914	49.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			69.00000	85	51.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,527.00000	2,373	51.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			722.00000	834	38.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			280.00000	222	38.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			323.00000	377	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			882.00000	765	43.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			149.00000	172	48.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,707.00000	1,560	48.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			100.00000	116	50.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			2,158.00000	2,004	50.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			62.00000	77	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,620.00000	2,465	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			40.00000	51	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,998.00000	2,839	51.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			277.00000	322	44.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			1,035.00000	910	44.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			85.00000	99	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,344.00000	2,187	50.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			38.00000	48	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			3,046.00000	2,886	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			16.00000	21	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,774.00000	3,609	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			6.00000	9	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,515.00000	4,347	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			985.00000	1,125	37.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			143.00000	113	37.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			299.00000	348	43.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			957.00000	836	43.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			92.00000	107	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,250.00000	2,095	50.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			42.00000	54	51.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,951.00000	2,792	51.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			18.00000	24	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,676.00000	3,512	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			7.00000	10	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,416.00000	4,248	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			47.00000	59	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,855.00000	2,697	51.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			20.00000	26	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,578.00000	3,414	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			8.00000	11	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,316.00000	4,149	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			121.00000	142	49.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,930.00000	1,780	49.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			27.00000	35	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,335.00000	3,173	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			11.00000	15	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			4,069.00000	3,903	51.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,705.00000	2,875	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			13.00000	13	54.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			2,853.00000	3,022	55.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			11.00000	10	55.40	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			246.00000	286	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			1,154.00000	1,024	45.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			137.00000	160	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,795.00000	1,648	48.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			73.00000	88	51.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,481.00000	2,326	51.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			32.00000	41	51.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			3,190.00000	3,029	51.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,001.00000	3,169	55.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			9.00000	7	55.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,264.00000	2,433	49.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			22.00000	21	49.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.20030		10.02510		33.49	12,260,760.60	1,202	16,409.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			817.00000	873	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			842.00000	723	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			762.00000	812	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			937.00000	812	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			728.00000	774	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,003.00000	874	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			711.00000	756	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,036.00000	906	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			462.00000	500	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,537.00000	1,400	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			384.00000	415	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,759.00000	1,615	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			372.00000	403	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,797.00000	1,652	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			339.00000	366	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,914.00000	1,766	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			491.00000	531	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,466.00000	1,331	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			621.00000	672	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,196.00000	1,072	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,224.00000	2,373	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			99.00000	73	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			569.00000	616	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,294.00000	1,166	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			942.00000	1,007	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			666.00000	557	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,180.00000	1,279	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			455.00000	379	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,063.00000	1,153	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			538.00000	453	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			963.00000	1,036	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			638.00000	535	32.11	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 16/03/2009 Currency Future	9.40	Call			1,121.00000	1,215	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			495.00000	415	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,007.00000	1,093	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			582.00000	493	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,243.00000	1,345	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			417.00000	345	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,547.00000	1,667	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			272.00000	217	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,511.00000	1,629	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			286.00000	229	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,657.00000	1,783	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			232.00000	183	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,657.00000	1,783	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			232.00000	183	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,695.00000	1,823	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			220.00000	172	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,811.00000	1,944	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			186.00000	144	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,772.00000	1,903	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			197.00000	153	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,733.00000	1,863	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			208.00000	162	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,890.00000	2,027	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			165.00000	126	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,695.00000	1,823	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			220.00000	172	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,096.00000	2,241	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			121.00000	90	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,012.00000	2,154	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			137.00000	104	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,930.00000	2,069	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			155.00000	118	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,850.00000	1,985	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			175.00000	135	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,620.00000	1,744	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			245.00000	194	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,476.00000	1,592	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			301.00000	242	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,850.00000	1,985	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			175.00000	135	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,772.00000	1,903	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			197.00000	153	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,476.00000	1,592	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			301.00000	242	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,407.00000	1,519	32.11	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 16/03/2009 Currency Future	8.95	Put			331.00000	269	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,138.00000	2,284	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			113.00000	84	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,054.00000	2,197	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			129.00000	97	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,971.00000	2,111	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			146.00000	111	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,583.00000	1,705	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			258.00000	205	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,054.00000	2,197	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			129.00000	97	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,971.00000	2,111	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			146.00000	111	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,583.00000	1,705	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			258.00000	205	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,511.00000	1,629	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			286.00000	229	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,441.00000	1,555	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			316.00000	255	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,096.00000	2,241	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			121.00000	90	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,012.00000	2,154	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			137.00000	104	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,620.00000	1,744	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			245.00000	194	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,890.00000	2,027	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			165.00000	126	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,373.00000	1,483	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			348.00000	283	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,307.00000	1,413	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			381.00000	313	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,243.00000	1,345	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			417.00000	345	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,307.00000	1,413	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			381.00000	313	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,121.00000	1,215	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			495.00000	415	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,007.00000	1,093	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			582.00000	493	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			963.00000	1,036	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			638.00000	535	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,441.00000	1,555	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			316.00000	255	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,180.00000	1,279	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			455.00000	379	32.11	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 16/03/2009 Currency Future	9.80	Call			920.00000	980	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			695.00000	580	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			877.00000	936	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			752.00000	636	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			837.00000	895	32.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			812.00000	694	32.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			920.00000	980	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			695.00000	580	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			877.00000	936	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			752.00000	636	32.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			799.00000	852	33.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			873.00000	752	33.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,150.00000	1,247	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			475.00000	396	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,091.00000	1,184	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			516.00000	433	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,035.00000	1,123	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			559.00000	473	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			985.00000	1,064	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			610.00000	514	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			899.00000	958	32.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			723.00000	608	32.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			857.00000	915	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			782.00000	665	32.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			817.00000	873	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			842.00000	723	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			780.00000	832	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			905.00000	782	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			676.00000	721	34.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,101.00000	971	34.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			639.00000	688	34.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,164.00000	1,038	34.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			603.00000	653	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,228.00000	1,103	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			537.00000	581	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,361.00000	1,231	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			506.00000	548	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,431.00000	1,297	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			476.00000	516	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,501.00000	1,365	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			448.00000	485	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,573.00000	1,435	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			780.00000	832	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			905.00000	782	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			745.00000	793	33.63	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 16/03/2009 Currency Future	10.25	Put			970.00000	843	33.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			639.00000	688	34.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,164.00000	1,038	34.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			603.00000	653	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,228.00000	1,103	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			728.00000	774	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,003.00000	874	33.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			695.00000	738	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,070.00000	938	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			657.00000	704	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,132.00000	1,004	34.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			586.00000	635	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,261.00000	1,134	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			553.00000	599	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,327.00000	1,198	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			521.00000	564	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,396.00000	1,264	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			553.00000	599	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,327.00000	1,198	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			435.00000	470	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,610.00000	1,470	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			409.00000	442	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,684.00000	1,542	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			409.00000	442	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,684.00000	1,542	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			361.00000	390	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,836.00000	1,690	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			318.00000	343	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,993.00000	1,843	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			298.00000	322	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,073.00000	1,921	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			279.00000	301	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,154.00000	2,001	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			262.00000	282	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,237.00000	2,082	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			476.00000	516	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,501.00000	1,365	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			448.00000	485	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,573.00000	1,435	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			422.00000	456	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,646.00000	1,506	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			396.00000	429	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,721.00000	1,578	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			350.00000	378	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,875.00000	1,728	34.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.65	Call			328.00000	354	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,953.00000	1,804	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			308.00000	332	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,033.00000	1,882	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			289.00000	311	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,113.00000	1,961	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			298.00000	322	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,073.00000	1,921	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			799.00000	852	33.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			873.00000	752	33.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			762.00000	812	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			937.00000	812	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			621.00000	672	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,196.00000	1,072	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			695.00000	738	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,070.00000	938	34.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.41100		10.23340		30.60	197,809.00	19	2,082.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			976.00000	1,044	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			993.00000	883	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			922.00000	985	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,089.00000	974	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			872.00000	930	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,189.00000	1,069	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			872.00000	930	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,189.00000	1,069	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			603.00000	652	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,719.00000	1,591	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			520.00000	563	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,936.00000	1,802	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			507.00000	549	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,973.00000	1,838	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			470.00000	509	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,087.00000	1,948	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			648.00000	702	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,615.00000	1,491	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			766.00000	828	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,382.00000	1,267	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			841.00000	896	31.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,257.00000	1,135	31.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			731.00000	790	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,447.00000	1,329	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,097.00000	1,172	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			814.00000	711	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,331.00000	1,430	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			597.00000	519	29.48	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 12/06/2009 Currency Future	9.70	Call			1,218.00000	1,311	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			685.00000	600	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,117.00000	1,199	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			784.00000	688	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,274.00000	1,370	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			640.00000	559	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,165.00000	1,254	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			731.00000	643	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,390.00000	1,492	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			556.00000	481	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,676.00000	1,794	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			393.00000	333	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,676.00000	1,794	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			393.00000	333	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,779.00000	1,902	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			346.00000	291	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,815.00000	1,939	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			331.00000	278	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,850.00000	1,976	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			317.00000	265	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,923.00000	2,052	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			290.00000	241	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,886.00000	2,014	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			303.00000	253	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,035.00000	2,169	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			252.00000	208	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,886.00000	2,014	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			303.00000	253	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,745.00000	1,865	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			361.00000	304	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,190.00000	2,329	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			206.00000	168	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,112.00000	2,248	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			228.00000	187	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,960.00000	2,090	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	229	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,609.00000	1,724	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			426.00000	363	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,544.00000	1,655	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			461.00000	394	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,151.00000	2,289	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			217.00000	178	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,073.00000	2,208	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			240.00000	197	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,997.00000	2,129	29.48	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 12/06/2009 Currency Future	8.50	Put			264.00000	218	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,710.00000	1,829	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			377.00000	318	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,642.00000	1,759	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			409.00000	348	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,577.00000	1,689	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			443.00000	378	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,351.00000	2,496	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			167.00000	135	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,270.00000	2,412	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			186.00000	151	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,960.00000	2,090	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			277.00000	229	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,035.00000	2,169	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			252.00000	208	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,230.00000	2,370	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			196.00000	159	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,073.00000	2,208	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			240.00000	197	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,710.00000	1,829	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			377.00000	318	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,923.00000	2,052	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			290.00000	241	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,850.00000	1,976	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			317.00000	265	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,779.00000	1,902	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			346.00000	291	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,577.00000	1,689	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			443.00000	378	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,512.00000	1,622	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			479.00000	411	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,450.00000	1,556	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			517.00000	445	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,512.00000	1,622	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			479.00000	411	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,218.00000	1,311	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			685.00000	600	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,274.00000	1,370	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			640.00000	559	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,076.00000	1,145	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			842.00000	734	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,035.00000	1,107	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			901.00000	796	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			995.00000	1,064	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			962.00000	853	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,450.00000	1,556	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			517.00000	445	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,165.00000	1,254	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			731.00000	643	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,035.00000	1,107	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			901.00000	796	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			958.00000	1,024	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,025.00000	913	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,390.00000	1,492	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			556.00000	481	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,117.00000	1,199	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			784.00000	688	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,302.00000	1,400	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			618.00000	539	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,246.00000	1,340	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			662.00000	579	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,191.00000	1,282	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			708.00000	621	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,138.00000	1,226	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			755.00000	665	29.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,055.00000	1,126	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			871.00000	765	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,015.00000	1,085	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			931.00000	824	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			940.00000	1,004	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,057.00000	943	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			803.00000	863	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,319.00000	1,202	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			697.00000	754	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,513.00000	1,393	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			664.00000	719	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,581.00000	1,458	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			633.00000	685	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,649.00000	1,524	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			958.00000	1,024	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,025.00000	913	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			889.00000	948	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,155.00000	1,037	30.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			856.00000	913	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,223.00000	1,102	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			821.00000	879	31.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,288.00000	1,168	31.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			784.00000	847	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,351.00000	1,236	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			748.00000	809	31.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,415.00000	1,298	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			713.00000	772	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,480.00000	1,361	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			680.00000	736	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,547.00000	1,425	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			922.00000	985	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,089.00000	974	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			856.00000	913	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,223.00000	1,102	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			784.00000	847	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,351.00000	1,236	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			748.00000	809	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,415.00000	1,298	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			680.00000	736	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,547.00000	1,425	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			618.00000	668	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,684.00000	1,557	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			588.00000	637	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,755.00000	1,626	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			560.00000	606	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,826.00000	1,695	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			533.00000	577	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,899.00000	1,766	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			574.00000	621	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,790.00000	1,660	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			546.00000	592	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,863.00000	1,731	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			494.00000	536	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,011.00000	1,875	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			447.00000	484	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,163.00000	2,023	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			424.00000	460	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,241.00000	2,099	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			403.00000	437	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,320.00000	2,176	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			383.00000	415	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,399.00000	2,254	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			482.00000	522	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,049.00000	1,911	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			458.00000	497	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,125.00000	1,986	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			435.00000	472	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,202.00000	2,061	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			414.00000	448	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,280.00000	2,137	31.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Call			546.00000	592	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,863.00000	1,731	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			424.00000	460	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,241.00000	2,099	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			664.00000	719	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,581.00000	1,458	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,015.00000	1,085	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			931.00000	824	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			940.00000	1,004	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,057.00000	943	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			905.00000	966	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,122.00000	1,005	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			841.00000	896	31.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,257.00000	1,135	31.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			766.00000	828	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,382.00000	1,267	31.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,055.00000	1,126	29.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			871.00000	765	29.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.80570		15.63680		37.77	9,119,888.90	577	2,709.00
£ / R On 12/12/2008 Currency Future	15.65	Call			719.00000	815	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			733.00000	659	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			642.00000	730	37.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			855.00000	774	37.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			535.00000	619	38.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,048.00000	963	38.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			417.00000	492	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,280.00000	1,186	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			432.00000	509	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,245.00000	1,153	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			307.00000	369	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,571.00000	1,464	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			262.00000	318	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,725.00000	1,612	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			166.00000	206	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,179.00000	2,051	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			96.00000	124	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,710.00000	2,568	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			84.00000	109	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,847.00000	2,703	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			106.00000	135	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,619.00000	2,480	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			158.00000	198	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,222.00000	2,092	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			158.00000	198	39.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.70	Put			2,222.00000	2,092	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			111.00000	141	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,574.00000	2,436	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			373.00000	443	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,386.00000	1,287	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			606.00000	691	38.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			920.00000	835	38.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			517.00000	602	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,080.00000	996	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			554.00000	636	38.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,017.00000	930	38.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			624.00000	710	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			887.00000	804	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			660.00000	750	37.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			824.00000	744	37.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			699.00000	793	37.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			762.00000	687	37.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			929.00000	1,051	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			492.00000	445	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			988.00000	1,113	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			451.00000	407	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,081.00000	1,210	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			394.00000	355	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			958.00000	1,081	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			471.00000	426	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			900.00000	1,020	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			514.00000	465	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			828.00000	933	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			591.00000	527	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,113.00000	1,244	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			376.00000	338	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,178.00000	1,313	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			342.00000	307	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,049.00000	1,177	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			412.00000	372	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,212.00000	1,348	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			325.00000	292	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,316.00000	1,456	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			279.00000	251	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,500.00000	1,647	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			214.00000	191	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,425.00000	1,569	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			238.00000	213	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,352.00000	1,493	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			265.00000	238	36.42	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 12/12/2008 Currency Future	14.65	Call			1,281.00000	1,420	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			294.00000	264	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,145.00000	1,278	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			358.00000	322	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,018.00000	1,145	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			431.00000	389	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,246.00000	1,383	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			309.00000	278	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			988.00000	1,113	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			451.00000	407	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			875.00000	990	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			539.00000	485	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			851.00000	961	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			564.00000	506	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			805.00000	908	36.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			618.00000	552	36.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			762.00000	861	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			675.00000	605	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,463.00000	1,608	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			226.00000	202	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,388.00000	1,531	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			252.00000	225	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,316.00000	1,456	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			279.00000	251	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			783.00000	884	36.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			646.00000	578	36.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			740.00000	838	37.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			704.00000	632	37.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			719.00000	815	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			733.00000	659	37.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,178.00000	1,313	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			342.00000	307	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			875.00000	990	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			539.00000	485	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,352.00000	1,493	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			265.00000	238	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,281.00000	1,420	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			294.00000	264	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,018.00000	1,145	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			431.00000	389	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			958.00000	1,081	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			471.00000	426	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,113.00000	1,244	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			376.00000	338	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			828.00000	933	36.42	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 12/12/2008 Currency Future	15.40	Put			591.00000	527	36.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			660.00000	750	37.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			824.00000	744	37.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			589.00000	672	38.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			953.00000	866	38.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			554.00000	636	38.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,017.00000	930	38.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			740.00000	838	37.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			704.00000	632	37.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			624.00000	710	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			887.00000	804	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			481.00000	563	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,145.00000	1,058	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			624.00000	710	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			887.00000	804	38.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			517.00000	602	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,080.00000	996	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			448.00000	527	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,211.00000	1,121	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			448.00000	527	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,211.00000	1,121	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			387.00000	458	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,350.00000	1,253	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			762.00000	861	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			675.00000	605	36.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			679.00000	771	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			793.00000	716	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			642.00000	730	37.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			855.00000	774	37.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			573.00000	654	38.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			986.00000	898	38.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			499.00000	582	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,112.00000	1,027	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			465.00000	545	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,178.00000	1,089	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			401.00000	475	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,315.00000	1,219	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			345.00000	412	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,458.00000	1,356	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			320.00000	383	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,533.00000	1,428	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			296.00000	356	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,609.00000	1,500	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			273.00000	330	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,686.00000	1,575	39.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.80	Call			145.00000	182	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,308.00000	2,177	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			133.00000	168	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,396.00000	2,262	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			121.00000	154	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,485.00000	2,348	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			101.00000	130	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,664.00000	2,524	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			92.00000	119	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,755.00000	2,613	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			76.00000	99	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,939.00000	2,794	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			242.00000	295	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,805.00000	1,689	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			223.00000	273	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,886.00000	1,767	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			205.00000	252	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,968.00000	1,846	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			188.00000	233	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,051.00000	1,927	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			173.00000	215	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,136.00000	2,009	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			205.00000	252	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,968.00000	1,846	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			173.00000	215	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,136.00000	2,009	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			133.00000	168	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,396.00000	2,262	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			111.00000	141	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,574.00000	2,436	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			152.00000	190	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,265.00000	2,134	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			139.00000	175	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,352.00000	2,219	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			127.00000	161	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,440.00000	2,305	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			116.00000	148	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,529.00000	2,392	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			88.00000	114	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,801.00000	2,658	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			80.00000	104	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,893.00000	2,748	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			73.00000	95	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,986.00000	2,839	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			101.00000	130	39.10	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	Put			2,664.00000	2,524	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			92.00000	119	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,755.00000	2,613	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			84.00000	109	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,847.00000	2,703	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			69.00000	91	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			3,032.00000	2,885	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			63.00000	83	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,126.00000	2,977	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			57.00000	75	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,220.00000	3,070	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			139.00000	175	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,352.00000	2,219	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			116.00000	148	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,529.00000	2,392	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			88.00000	114	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,801.00000	2,658	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			73.00000	95	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,986.00000	2,839	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			66.00000	87	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			3,079.00000	2,931	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			232.00000	284	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,845.00000	1,728	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			214.00000	262	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,927.00000	1,807	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			196.00000	242	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			2,010.00000	1,887	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			180.00000	224	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,094.00000	1,968	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			359.00000	427	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,422.00000	1,321	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			332.00000	397	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,495.00000	1,392	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			307.00000	369	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,571.00000	1,464	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			284.00000	343	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,647.00000	1,537	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			359.00000	427	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,422.00000	1,321	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			332.00000	397	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,495.00000	1,392	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			262.00000	318	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,725.00000	1,612	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			242.00000	295	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,805.00000	1,689	39.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.30	Call			223.00000	273	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,886.00000	1,767	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			401.00000	475	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,315.00000	1,219	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			387.00000	458	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,350.00000	1,253	39.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			679.00000	771	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			793.00000	716	37.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			573.00000	654	38.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			986.00000	898	38.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.13890		15.94240		28.34	48,416,700.00	3,000	6,956.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,066.00000	1,167	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,074.00000	978	28.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			992.00000	1,087	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,200.00000	1,098	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			865.00000	962	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,422.00000	1,323	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			737.00000	825	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,644.00000	1,536	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			772.00000	862	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,579.00000	1,474	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			625.00000	703	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,882.00000	1,765	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			540.00000	611	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,097.00000	1,972	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			409.00000	467	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,516.00000	2,379	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			298.00000	344	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,005.00000	2,855	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			274.00000	318	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,132.00000	2,979	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			323.00000	372	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,880.00000	2,733	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			430.00000	491	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,438.00000	2,302	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			331.00000	382	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,839.00000	2,693	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			703.00000	789	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,711.00000	1,600	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			975.00000	1,068	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,232.00000	1,129	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			904.00000	996	28.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,362.00000	1,257	28.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,010.00000	1,106	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,168.00000	1,067	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.60	Call			826.00000	921	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,484.00000	1,382	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,047.00000	1,146	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,105.00000	1,007	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,254.00000	1,382	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			812.00000	744	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,309.00000	1,440	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			767.00000	701	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,423.00000	1,559	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			680.00000	620	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,337.00000	1,469	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			744.00000	680	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,309.00000	1,440	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			767.00000	701	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,282.00000	1,411	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			789.00000	722	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,207.00000	1,327	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			864.00000	788	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,452.00000	1,590	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			660.00000	601	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,512.00000	1,653	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			620.00000	564	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,543.00000	1,685	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			600.00000	546	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,801.00000	1,954	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			459.00000	415	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,734.00000	1,884	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			492.00000	445	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,669.00000	1,816	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			526.00000	477	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,605.00000	1,750	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			562.00000	511	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,482.00000	1,621	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			639.00000	582	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,365.00000	1,499	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			723.00000	660	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,669.00000	1,816	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			526.00000	477	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,605.00000	1,750	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			562.00000	511	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,365.00000	1,499	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			723.00000	660	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,166.00000	1,272	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			924.00000	834	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,126.00000	1,231	27.72	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 16/03/2009 Currency Future	15.80	Put			984.00000	892	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,768.00000	1,919	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			475.00000	430	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,701.00000	1,850	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			509.00000	461	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,637.00000	1,783	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			544.00000	494	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,574.00000	1,717	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			581.00000	528	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,394.00000	1,529	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			701.00000	640	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,126.00000	1,231	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			984.00000	892	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,086.00000	1,188	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,043.00000	949	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,512.00000	1,653	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			620.00000	564	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,452.00000	1,590	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			660.00000	601	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,337.00000	1,469	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			744.00000	680	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,228.00000	1,354	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			836.00000	765	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,186.00000	1,299	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			894.00000	810	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,147.00000	1,251	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			955.00000	862	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,106.00000	1,209	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,013.00000	920	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,186.00000	1,299	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			894.00000	810	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			975.00000	1,068	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,232.00000	1,129	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			941.00000	1,031	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,298.00000	1,192	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			904.00000	996	28.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,362.00000	1,257	28.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,086.00000	1,188	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,043.00000	949	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			790.00000	882	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,547.00000	1,443	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,047.00000	1,146	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,105.00000	1,007	28.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,010.00000	1,106	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,168.00000	1,067	28.34	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	16.30	Call			941.00000	1,031	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,298.00000	1,192	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			826.00000	921	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,484.00000	1,382	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			754.00000	843	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,612.00000	1,505	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,028.00000	1,126	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,136.00000	1,037	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			957.00000	1,049	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,265.00000	1,160	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			924.00000	1,013	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,332.00000	1,224	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			884.00000	979	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,392.00000	1,290	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			845.00000	941	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,453.00000	1,353	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			808.00000	901	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,515.00000	1,412	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,086.00000	1,188	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,043.00000	949	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			671.00000	754	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,778.00000	1,665	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			640.00000	720	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,847.00000	1,731	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			610.00000	687	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,917.00000	1,798	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			581.00000	656	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,988.00000	1,867	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			388.00000	445	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,596.00000	2,456	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			368.00000	423	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,676.00000	2,534	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			349.00000	402	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,757.00000	2,613	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			314.00000	363	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,922.00000	2,774	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			298.00000	344	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,005.00000	2,855	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			282.00000	327	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,089.00000	2,938	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			267.00000	310	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,174.00000	3,021	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			526.00000	597	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,134.00000	2,008	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			501.00000	569	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.65	Put			2,208.00000	2,080	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			476.00000	542	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,284.00000	2,153	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			453.00000	516	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,360.00000	2,227	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			501.00000	569	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,208.00000	2,080	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			453.00000	516	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,360.00000	2,227	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			388.00000	445	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,596.00000	2,456	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			349.00000	402	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,757.00000	2,613	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			398.00000	456	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,556.00000	2,417	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			378.00000	434	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,636.00000	2,495	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			359.00000	412	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,716.00000	2,573	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			340.00000	392	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,798.00000	2,653	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			306.00000	353	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,963.00000	2,814	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			290.00000	335	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,047.00000	2,896	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			260.00000	302	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,217.00000	3,063	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			331.00000	382	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,839.00000	2,693	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			267.00000	310	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,174.00000	3,021	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			253.00000	294	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,260.00000	3,105	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			239.00000	279	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,347.00000	3,190	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			226.00000	264	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,434.00000	3,275	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			214.00000	250	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,521.00000	3,361	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			314.00000	363	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,922.00000	2,774	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			253.00000	294	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,260.00000	3,105	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			239.00000	279	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,347.00000	3,190	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Call			514.00000	583	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,171.00000	2,044	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			488.00000	555	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,246.00000	2,116	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			464.00000	529	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,322.00000	2,190	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			441.00000	504	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,399.00000	2,265	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			419.00000	479	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,477.00000	2,340	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			655.00000	737	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,813.00000	1,698	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			595.00000	671	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,953.00000	1,833	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			567.00000	641	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,024.00000	1,902	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			754.00000	843	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,612.00000	1,505	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			720.00000	807	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,677.00000	1,568	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			687.00000	771	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,744.00000	1,632	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			655.00000	737	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,813.00000	1,698	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			514.00000	583	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,171.00000	2,044	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			924.00000	1,013	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,332.00000	1,224	28.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			737.00000	825	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,644.00000	1,536	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			720.00000	807	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,677.00000	1,568	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,147.00000	1,251	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			955.00000	862	27.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,106.00000	1,209	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,013.00000	920	27.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,028.00000	1,126	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,136.00000	1,037	28.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			845.00000	941	29.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,453.00000	1,353	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.45260		16.23030		26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,301.00000	1,415	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,321.00000	1,212	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,229.00000	1,337	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,448.00000	1,335	26.39	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	16.80	Call			1,101.00000	1,214	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,671.00000	1,561	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			970.00000	1,083	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,890.00000	1,780	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,006.00000	1,121	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,826.00000	1,719	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			852.00000	956	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,121.00000	2,003	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			760.00000	857	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,330.00000	2,204	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			601.00000	684	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,770.00000	2,631	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			471.00000	541	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,241.00000	3,089	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			442.00000	510	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,362.00000	3,207	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			511.00000	586	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,081.00000	2,933	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			613.00000	697	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,732.00000	2,595	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			638.00000	724	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,657.00000	2,522	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			522.00000	597	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,041.00000	2,895	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			935.00000	1,045	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,955.00000	1,843	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,121.00000	1,231	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,641.00000	1,528	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,141.00000	1,248	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,611.00000	1,495	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,246.00000	1,356	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,416.00000	1,304	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,282.00000	1,395	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,352.00000	1,242	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,508.00000	1,661	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,028.00000	959	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,588.00000	1,745	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			957.00000	892	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,670.00000	1,831	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			890.00000	828	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,561.00000	1,716	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			980.00000	914	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,534.00000	1,689	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,004.00000	936	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,482.00000	1,634	25.82	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	15.80	Put			1,052.00000	981	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,727.00000	1,890	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			847.00000	788	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,785.00000	1,951	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			805.00000	748	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,588.00000	1,745	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			957.00000	892	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,814.00000	1,981	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			784.00000	729	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,062.00000	2,238	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			631.00000	585	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,998.00000	2,172	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			668.00000	619	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,935.00000	2,107	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			705.00000	655	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,874.00000	2,044	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			744.00000	691	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,756.00000	1,920	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			825.00000	768	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,698.00000	1,860	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	808	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,642.00000	1,802	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			912.00000	849	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,062.00000	2,238	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			631.00000	585	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,998.00000	2,172	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			668.00000	619	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,756.00000	1,920	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			825.00000	768	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,698.00000	1,860	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			868.00000	808	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,905.00000	2,075	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			724.00000	673	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,844.00000	2,012	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			764.00000	710	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,615.00000	1,773	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			934.00000	871	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,456.00000	1,607	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,076.00000	1,004	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,482.00000	1,634	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,052.00000	981	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,437.00000	1,580	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,107.00000	1,028	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,399.00000	1,528	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,168.00000	1,076	25.82	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	14.85	Call			2,030.00000	2,205	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			649.00000	602	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,967.00000	2,139	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			686.00000	637	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,905.00000	2,075	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			724.00000	673	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,844.00000	2,012	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			764.00000	710	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,615.00000	1,773	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			934.00000	871	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,561.00000	1,716	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			980.00000	914	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,359.00000	1,477	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,229.00000	1,125	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,320.00000	1,435	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,290.00000	1,183	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,437.00000	1,580	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,107.00000	1,028	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,359.00000	1,477	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,229.00000	1,125	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,419.00000	1,554	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,139.00000	1,052	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,379.00000	1,503	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,199.00000	1,100	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,246.00000	1,356	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,416.00000	1,304	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,211.00000	1,319	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,481.00000	1,366	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,178.00000	1,282	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,547.00000	1,430	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,399.00000	1,528	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,168.00000	1,076	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,282.00000	1,395	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,352.00000	1,242	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,178.00000	1,282	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,547.00000	1,430	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,101.00000	1,214	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,671.00000	1,561	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,320.00000	1,435	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,290.00000	1,183	25.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,141.00000	1,248	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,611.00000	1,495	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,062.00000	1,181	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,732.00000	1,629	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,025.00000	1,141	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.00	Put			1,794.00000	1,689	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,062.00000	1,181	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,732.00000	1,629	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			988.00000	1,102	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,858.00000	1,749	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,264.00000	1,375	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,384.00000	1,273	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,194.00000	1,300	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,514.00000	1,398	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,161.00000	1,265	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,581.00000	1,462	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,082.00000	1,198	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,701.00000	1,595	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,043.00000	1,161	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,763.00000	1,659	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,339.00000	1,456	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,259.00000	1,154	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,264.00000	1,375	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,384.00000	1,273	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,082.00000	1,198	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,701.00000	1,595	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			901.00000	1,009	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,021.00000	1,906	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			868.00000	973	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,087.00000	1,971	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			836.00000	939	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,155.00000	2,036	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			805.00000	905	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,224.00000	2,103	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			589.00000	671	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,809.00000	2,668	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			566.00000	646	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,885.00000	2,743	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			543.00000	621	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,963.00000	2,818	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			501.00000	574	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,121.00000	2,972	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			481.00000	552	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,200.00000	3,050	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			461.00000	531	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,281.00000	3,128	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			745.00000	841	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,365.00000	2,239	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			717.00000	811	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,437.00000	2,308	27.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Call			690.00000	781	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,509.00000	2,378	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			663.00000	752	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,583.00000	2,449	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			717.00000	811	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,437.00000	2,308	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			663.00000	752	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,583.00000	2,449	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			589.00000	671	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,809.00000	2,668	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			543.00000	621	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,963.00000	2,818	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			577.00000	658	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,847.00000	2,706	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			554.00000	633	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,924.00000	2,781	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			532.00000	609	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,002.00000	2,857	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			491.00000	563	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,160.00000	3,011	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			452.00000	520	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,321.00000	3,168	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			433.00000	500	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,403.00000	3,247	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			501.00000	574	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,121.00000	2,972	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			461.00000	531	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,281.00000	3,128	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			424.00000	490	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,444.00000	3,287	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			407.00000	471	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,527.00000	3,368	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			390.00000	452	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,610.00000	3,449	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			374.00000	434	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,694.00000	3,531	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			491.00000	563	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,160.00000	3,011	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			416.00000	480	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,485.00000	3,328	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			398.00000	461	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,568.00000	3,409	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			884.00000	991	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,054.00000	1,938	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			820.00000	922	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Put			2,190.00000	2,069	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			789.00000	889	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,259.00000	2,136	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			731.00000	826	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,401.00000	2,273	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			703.00000	796	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,473.00000	2,343	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			676.00000	766	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,546.00000	2,414	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			650.00000	738	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,620.00000	2,485	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			988.00000	1,102	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,858.00000	1,749	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			952.00000	1,064	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,922.00000	1,811	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			918.00000	1,027	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,987.00000	1,874	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			884.00000	991	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,054.00000	1,938	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			731.00000	826	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,401.00000	2,273	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,161.00000	1,265	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,581.00000	1,462	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			970.00000	1,083	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,890.00000	1,780	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,006.00000	1,121	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,826.00000	1,719	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			901.00000	1,009	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,021.00000	1,906	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			836.00000	939	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,155.00000	2,036	27.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.74860		12.63640		36.22	6,947,987.00	545	35,046.00
€ / R On 12/12/2008 Currency Future	12.65	Call			555.00000	624	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			568.00000	525	36.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			516.00000	581	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			630.00000	583	36.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			535.00000	602	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			599.00000	553	36.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			498.00000	561	36.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			662.00000	613	36.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			417.00000	472	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			831.00000	773	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			305.00000	346	39.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,168.00000	1,097	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
€ / R On 12/12/2008 Currency Future	13.80	Call			248.00000	282	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,412.00000	1,334	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			191.00000	217	42.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,754.00000	1,668	42.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			150.00000	171	44.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			2,064.00000	1,972	44.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,260.00000	1,360	33.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			124.00000	111	33.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			197.00000	224	42.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,710.00000	1,625	42.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			275.00000	312	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,288.00000	1,214	40.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			203.00000	231	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,667.00000	1,583	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			432.00000	488	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			796.00000	740	37.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			668.00000	745	35.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			431.00000	397	35.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			481.00000	542	36.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			694.00000	643	36.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			576.00000	647	35.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			540.00000	498	35.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			745.00000	827	34.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			358.00000	329	34.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			987.00000	1,084	33.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			200.00000	185	33.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			954.00000	1,047	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			217.00000	198	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,024.00000	1,122	33.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			188.00000	173	33.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			954.00000	1,047	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			217.00000	198	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			829.00000	917	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			293.00000	268	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			859.00000	948	33.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			273.00000	249	33.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			800.00000	886	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			314.00000	288	34.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,101.00000	1,199	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			164.00000	150	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,062.00000	1,160	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			176.00000	161	33.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,140.00000	1,238	33.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			153.00000	140	33.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,220.00000	1,319	33.59	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	11.55	Put			133.00000	120	33.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,429.00000	1,529	33.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			92.00000	81	33.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,344.00000	1,444	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			107.00000	95	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,179.00000	1,278	33.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			143.00000	130	33.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			890.00000	980	33.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			253.00000	232	33.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,386.00000	1,486	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			99.00000	88	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,302.00000	1,402	33.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			115.00000	103	33.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			987.00000	1,084	33.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			200.00000	185	33.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			921.00000	1,013	33.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			235.00000	215	33.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			772.00000	856	34.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			336.00000	308	34.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			718.00000	799	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			382.00000	351	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			693.00000	772	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			406.00000	373	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			644.00000	719	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			457.00000	421	35.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,429.00000	1,529	33.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			92.00000	81	33.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,344.00000	1,444	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			107.00000	95	33.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,024.00000	1,122	33.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			188.00000	173	33.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			693.00000	772	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			406.00000	373	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			598.00000	670	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			511.00000	472	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			718.00000	799	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			382.00000	351	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			620.00000	694	35.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			484.00000	446	35.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,179.00000	1,278	33.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			143.00000	130	33.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			829.00000	917	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			293.00000	268	34.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			668.00000	745	35.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			431.00000	397	35.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.60	Call			576.00000	647	35.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			540.00000	498	35.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			598.00000	670	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			511.00000	472	35.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			448.00000	506	37.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			761.00000	707	37.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			417.00000	472	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			831.00000	773	37.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			389.00000	440	38.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			902.00000	841	38.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			362.00000	411	38.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			976.00000	912	38.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			464.00000	523	37.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			728.00000	675	37.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			498.00000	561	36.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			662.00000	613	36.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			403.00000	455	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			866.00000	807	38.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			375.00000	425	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			939.00000	876	38.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			350.00000	397	38.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			1,014.00000	948	38.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			327.00000	370	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,090.00000	1,022	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			265.00000	302	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,329.00000	1,253	40.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			232.00000	264	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,496.00000	1,415	41.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			217.00000	247	41.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,581.00000	1,498	41.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			178.00000	203	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,842.00000	1,755	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			166.00000	190	43.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,930.00000	1,841	43.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			155.00000	177	43.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			2,019.00000	1,928	43.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			338.00000	383	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,052.00000	985	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			315.00000	358	39.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,129.00000	1,059	39.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			294.00000	334	40.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,208.00000	1,136	40.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			257.00000	292	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,370.00000	1,293	40.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			240.00000	273	41.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.85	Put			1,453.00000	1,374	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			224.00000	255	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,538.00000	1,457	41.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			210.00000	239	42.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,624.00000	1,540	42.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			284.00000	323	40.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,248.00000	1,175	40.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			248.00000	282	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,412.00000	1,334	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			203.00000	231	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,667.00000	1,583	42.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			185.00000	210	43.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,798.00000	1,711	43.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			172.00000	196	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,886.00000	1,798	43.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			161.00000	183	43.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,974.00000	1,885	43.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,386.00000	1,486	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			99.00000	88	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			85.00000	97	46.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,798.00000	2,698	46.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			43.00000	50	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,557.00000	3,451	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			19.00000	23	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,333.00000	4,224	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			8.00000	10	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			5,122.00000	5,011	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			88.00000	101	46.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,752.00000	2,652	46.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			45.00000	52	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,509.00000	3,403	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			20.00000	24	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,284.00000	4,175	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			9.00000	10	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			5,072.00000	4,962	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,696.00000	1,802	34.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			60.00000	53	34.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			327.00000	370	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,090.00000	1,022	39.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			111.00000	126	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,475.00000	2,378	45.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			60.00000	68	47.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,223.00000	3,119	47.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			27.00000	32	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,991.00000	3,883	47.15	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 12/12/2008 Currency Future	17.40	Call			12.00000	14	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,776.00000	4,666	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,082.00000	2,190	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			46.00000	42	39.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			145.00000	165	44.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,109.00000	2,017	44.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			82.00000	93	46.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,845.00000	2,745	46.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			41.00000	47	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,604.00000	3,499	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			18.00000	21	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,382.00000	4,273	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,374.00000	2,483	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			38.00000	35	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,604.00000	1,706	33.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			67.00000	57	33.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			178.00000	203	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,842.00000	1,755	43.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			103.00000	118	45.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,567.00000	2,470	45.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			55.00000	63	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,318.00000	3,214	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			25.00000	29	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			4,088.00000	3,980	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,812.00000	2,922	45.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			25.00000	23	45.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,034.00000	2,141	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			47.00000	43	38.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			240.00000	273	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,453.00000	1,374	41.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			140.00000	160	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,154.00000	2,061	44.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			78.00000	90	46.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,892.00000	2,791	46.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			39.00000	45	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,653.00000	3,546	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,056.00000	3,167	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			20.00000	18	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,277.00000	2,386	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			40.00000	37	41.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,515.00000	1,617	33.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			79.00000	68	33.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			95.00000	109	46.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,659.00000	2,561	46.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			50.00000	57	47.15	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 12/12/2008 Currency Future	16.00	Put		3,413.00000	3,309	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call		3,155.00000	3,265	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put		18.00000	17	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call		2,374.00000	2,483	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put		38.00000	35	42.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call		55.00000	63	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put		3,318.00000	3,214	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call		3,105.00000	3,216	47.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put		19.00000	17	47.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call		2,325.00000	2,434	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put		39.00000	36	41.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call		1,559.00000	1,661	33.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put		73.00000	62	33.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call		99.00000	114	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put		2,613.00000	2,515	45.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call		52.00000	60	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put		3,366.00000	3,261	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call		3,204.00000	3,314	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put		17.00000	15	48.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call		2,423.00000	2,532	42.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put		37.00000	33	42.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call		1,648.00000	1,754	34.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put		62.00000	55	34.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call		107.00000	122	45.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put		2,521.00000	2,423	45.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call		57.00000	65	47.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put		3,271.00000	3,167	47.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.02580	12.90500		31.94	4,845,597.60	372	4,768.00
€ / R On 16/03/2009 Currency Future	12.90	Call		830.00000	1,040	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		825.00000	914	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		776.00000	982	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		921.00000	1,006	32.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		811.00000	1,020	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		856.00000	944	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		758.00000	963	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		953.00000	1,037	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		679.00000	874	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		1,124.00000	1,199	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		561.00000	738	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		1,456.00000	1,512	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		487.00000	650	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,732.00000	1,774	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		418.00000	565	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		2,063.00000	2,089	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		365.00000	500	36.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.90	Put			2,360.00000	2,375	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			434.00000	585	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,979.00000	2,009	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			507.00000	673	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,652.00000	1,698	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			517.00000	686	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,612.00000	1,660	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			443.00000	595	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,938.00000	1,969	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,145.00000	1,364	29.70	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			440.00000	538	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			710.00000	909	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,055.00000	1,133	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			909.00000	1,123	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			704.00000	797	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			849.00000	1,060	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			794.00000	884	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			996.00000	1,213	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			591.00000	687	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,199.00000	1,421	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			394.00000	495	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,199.00000	1,421	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			394.00000	495	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,229.00000	1,451	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			374.00000	475	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,172.00000	1,392	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			417.00000	516	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,067.00000	1,286	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			512.00000	610	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,093.00000	1,311	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			488.00000	586	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,019.00000	1,237	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			564.00000	661	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,322.00000	1,542	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			317.00000	417	29.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,118.00000	1,337	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			463.00000	561	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,260.00000	1,481	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			355.00000	455	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,598.00000	1,809	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			193.00000	283	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,526.00000	1,739	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			221.00000	313	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,455.00000	1,671	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			250.00000	346	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.80	Call			1,388.00000	1,606	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			283.00000	380	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,093.00000	1,311	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			488.00000	586	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,562.00000	1,774	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			207.00000	298	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,490.00000	1,705	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			235.00000	329	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,421.00000	1,638	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			266.00000	363	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,355.00000	1,574	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			300.00000	398	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,291.00000	1,511	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			336.00000	435	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,229.00000	1,451	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			374.00000	475	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,388.00000	1,606	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			283.00000	380	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,043.00000	1,261	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			538.00000	635	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,172.00000	1,392	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			417.00000	516	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			973.00000	1,190	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			618.00000	714	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			930.00000	1,145	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			675.00000	769	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			973.00000	1,190	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			618.00000	714	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			930.00000	1,145	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			675.00000	769	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			888.00000	1,101	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			733.00000	826	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			951.00000	1,167	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			646.00000	741	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,490.00000	1,705	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			235.00000	329	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,355.00000	1,574	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			300.00000	398	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,067.00000	1,286	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			512.00000	610	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			951.00000	1,167	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			646.00000	741	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			868.00000	1,080	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			763.00000	855	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			610.00000	795	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Put			1,305.00000	1,369	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			550.00000	724	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,495.00000	1,549	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			497.00000	661	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,692.00000	1,736	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			793.00000	1,001	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			888.00000	975	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			725.00000	926	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,020.00000	1,101	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			665.00000	858	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,160.00000	1,232	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			610.00000	795	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,305.00000	1,369	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			868.00000	1,080	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			763.00000	855	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			585.00000	766	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,380.00000	1,440	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			460.00000	616	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,855.00000	1,890	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			623.00000	810	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,268.00000	1,335	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			487.00000	650	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,732.00000	1,774	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,635.00000	1,844	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			180.00000	268	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			623.00000	810	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,268.00000	1,335	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			352.00000	484	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,447.00000	2,458	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			281.00000	396	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,976.00000	2,970	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			222.00000	324	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,517.00000	3,499	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			160.00000	246	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,055.00000	4,020	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			849.00000	1,060	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			794.00000	884	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			650.00000	842	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,195.00000	1,266	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			402.00000	545	36.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,147.00000	2,170	36.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			321.00000	445	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,666.00000	2,669	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			257.00000	364	38.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,202.00000	3,188	38.70	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	16.45	Call			194.00000	289	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,739.00000	3,713	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			694.00000	891	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,089.00000	1,166	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			271.00000	382	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,066.00000	3,057	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			189.00000	283	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,784.00000	3,757	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			121.00000	194	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,516.00000	4,468	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			76.00000	132	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,271.00000	5,206	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,711.00000	1,918	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			156.00000	243	28.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			573.00000	752	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,418.00000	1,476	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			310.00000	431	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,755.00000	2,755	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			228.00000	330	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,473.00000	3,454	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			147.00000	229	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,192.00000	4,153	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			94.00000	156	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,939.00000	4,880	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,076.00000	2,238	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			121.00000	163	28.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			359.00000	492	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,404.00000	2,416	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			266.00000	376	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,111.00000	3,100	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			184.00000	276	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,829.00000	3,800	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			118.00000	189	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,563.00000	4,514	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,406.00000	2,536	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			101.00000	110	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,673.00000	1,880	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			168.00000	254	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			410.00000	555	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,105.00000	2,129	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			304.00000	424	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,799.00000	2,798	37.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			143.00000	224	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,238.00000	4,198	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,839.00000	2,969	31.53	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	10.15	Put			84.00000	93	31.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,082.00000	3,211	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			77.00000	85	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,311.00000	2,450	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			106.00000	124	28.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			539.00000	711	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,534.00000	1,585	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			394.00000	536	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,189.00000	2,210	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			292.00000	409	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,887.00000	2,884	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			211.00000	310	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,606.00000	3,584	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,179.00000	3,307	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			74.00000	82	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,406.00000	2,536	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			101.00000	110	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			410.00000	555	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,105.00000	2,129	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,130.00000	3,259	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			75.00000	83	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,359.00000	2,493	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			104.00000	117	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			550.00000	724	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,495.00000	1,549	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			298.00000	417	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,843.00000	2,841	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			216.00000	317	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,561.00000	3,541	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,276.00000	3,398	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			71.00000	73	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,501.00000	2,632	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			96.00000	106	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,750.00000	1,957	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			145.00000	231	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			426.00000	574	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			2,021.00000	2,049	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			316.00000	438	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,711.00000	2,712	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			235.00000	335	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,430.00000	3,409	39.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.28100		13.15880		29.03	20,452,740.00	1,540	50.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,023.00000	1,235	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,015.00000	1,104	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			970.00000	1,178	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.30	Put			1,111.00000	1,197	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			987.00000	1,196	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,078.00000	1,165	28.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			953.00000	1,159	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,144.00000	1,228	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			868.00000	1,072	29.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,310.00000	1,391	29.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			849.00000	1,056	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,340.00000	1,425	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			688.00000	889	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,629.00000	1,708	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			566.00000	756	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,907.00000	1,975	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			463.00000	641	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,204.00000	2,260	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			396.00000	564	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,437.00000	2,483	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			512.00000	696	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,053.00000	2,115	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			624.00000	820	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,766.00000	1,839	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			655.00000	854	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,697.00000	1,773	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			525.00000	711	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,016.00000	2,080	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			904.00000	1,106	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,245.00000	1,325	29.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,117.00000	1,337	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			858.00000	956	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,042.00000	1,255	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			983.00000	1,074	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,174.00000	1,415	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			766.00000	884	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,431.00000	1,668	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			572.00000	687	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,400.00000	1,639	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			592.00000	708	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,461.00000	1,698	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			552.00000	667	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,400.00000	1,639	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			592.00000	708	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,284.00000	1,524	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			675.00000	793	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,312.00000	1,552	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			654.00000	771	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			1,228.00000	1,468	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			720.00000	837	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,588.00000	1,822	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			479.00000	591	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,341.00000	1,580	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			633.00000	749	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,492.00000	1,729	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			533.00000	648	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,555.00000	1,790	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			496.00000	609	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,523.00000	1,759	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			515.00000	628	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,825.00000	2,052	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			366.00000	471	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,755.00000	1,984	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			396.00000	503	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,687.00000	1,918	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			428.00000	537	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,620.00000	1,853	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			461.00000	572	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,371.00000	1,609	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			612.00000	728	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,790.00000	2,018	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			381.00000	487	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,721.00000	1,951	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			412.00000	520	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,653.00000	1,886	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			444.00000	555	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,284.00000	1,524	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			675.00000	793	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,555.00000	1,790	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			496.00000	609	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,256.00000	1,496	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			697.00000	815	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,201.00000	1,441	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			742.00000	860	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,588.00000	1,822	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			479.00000	591	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,523.00000	1,759	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			515.00000	628	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,135.00000	1,362	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			827.00000	931	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,860.00000	2,086	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			351.00000	455	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,721.00000	1,951	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Put			412.00000	520	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,228.00000	1,468	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			720.00000	837	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,099.00000	1,316	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			890.00000	985	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,061.00000	1,276	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			953.00000	1,045	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,135.00000	1,362	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			827.00000	931	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,256.00000	1,496	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			697.00000	815	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,155.00000	1,388	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			796.00000	907	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,431.00000	1,668	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			572.00000	687	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,371.00000	1,609	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			612.00000	728	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,155.00000	1,388	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			796.00000	907	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,117.00000	1,337	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			858.00000	956	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,080.00000	1,297	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			921.00000	1,016	28.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,061.00000	1,276	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			953.00000	1,045	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			920.00000	1,123	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,211.00000	1,292	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			888.00000	1,089	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,280.00000	1,358	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			811.00000	1,020	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,402.00000	1,489	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,005.00000	1,216	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,046.00000	1,135	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			970.00000	1,178	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,111.00000	1,197	29.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			936.00000	1,141	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,177.00000	1,260	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			888.00000	1,089	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,280.00000	1,358	29.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			830.00000	1,040	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,371.00000	1,459	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			792.00000	1,000	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,433.00000	1,519	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			756.00000	962	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,497.00000	1,581	29.84	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 12/06/2009 Currency Future	14.25	Call			640.00000	837	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,731.00000	1,806	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			609.00000	804	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,801.00000	1,873	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			580.00000	772	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,871.00000	1,941	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			552.00000	741	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,943.00000	2,010	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			499.00000	682	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,091.00000	2,151	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			475.00000	654	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,166.00000	2,223	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			451.00000	627	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,242.00000	2,296	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			428.00000	601	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,320.00000	2,370	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			721.00000	925	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,562.00000	1,644	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			595.00000	788	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,836.00000	1,907	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			538.00000	726	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,980.00000	2,045	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			624.00000	820	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,766.00000	1,839	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			595.00000	788	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,836.00000	1,907	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			538.00000	726	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,980.00000	2,045	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			487.00000	668	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,128.00000	2,187	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			440.00000	614	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,281.00000	2,333	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			417.00000	588	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,359.00000	2,407	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			376.00000	540	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,517.00000	2,559	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			357.00000	517	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,598.00000	2,636	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			338.00000	495	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,679.00000	2,714	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			320.00000	474	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,762.00000	2,793	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			487.00000	668	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,128.00000	2,187	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			463.00000	641	29.84	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 12/06/2009 Currency Future	14.90	Put			2,204.00000	2,260	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			376.00000	540	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,517.00000	2,559	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			688.00000	889	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,629.00000	1,708	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			792.00000	1,000	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,433.00000	1,519	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			774.00000	981	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,465.00000	1,550	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			738.00000	943	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,530.00000	1,612	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			704.00000	907	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,595.00000	1,676	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			936.00000	1,141	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,177.00000	1,260	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,042.00000	1,255	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			983.00000	1,074	28.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			868.00000	1,072	29.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,310.00000	1,391	29.63	0.00	0	0.00
ALBI On 06/11/2008 Index Future			275.53200		276.10500		0.00	1,661,457,960.00	603	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			111,050.00000	105,320	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			285.06600		284.22800		0.00	1,653,382,800.00	580	580.00
ALBI On 07/05/2009 Index Future			293.07450		284.22800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			301.08300		284.22800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.56300		116.47900		0.00	2,331,260.00	2	0.00
CRD1 On 05/02/2009 Index Future			116.47200		119.90600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			119.86900		123.33200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.20900		123.33200		0.00	2,464,180.00	2	2.00
GOVI On 06/11/2008 jGovi			277.73200		278.05000		0.00	224,962,920.00	81	0.00
GOVI On 06/11/2008 jGovi	274.00	Call			40,500.00000	37,320	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			0.00000	0	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			286.92700		286.23000		0.00	579,592,540.00	202	356.00
GOVI On 07/05/2009 jGovi			294.98800		294.40800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			294.84900		301.71700		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.50300		335.50300		0.00	3,355,030.00	1	0.00
ILBI On 05/02/2009 Index Future			335.39710		345.41300		0.00	3,353,971.00	1	1.00
ILBI On 07/05/2009 Index Future			345.26420		345.41300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap			10.28800		10.43700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.04200		9.10200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.27700		8.35200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.26800		9.32700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.88600		8.94300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91500		8.98700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.71500		8.87400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32900		12.32900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.37000		11.51400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.25900		10.50600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.42600		9.72700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.04900		9.21100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			9.98800		9.98800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.34300		9.49600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.96400		9.09900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.74000		8.83500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.20100		9.26600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.81200		8.86900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.62900		8.68100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50900		8.55300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.86700		8.93200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.48200		8.55700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35800		8.43200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.27100		8.33800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.84100		11.84400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03700		12.04100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			265.63700		266.61000		0.00	7,969,110.00	3	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/02/2009 Index Future			267.14900		274.45400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			274.94200		282.29500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.60100		282.29500		0.00	8,478,030.00	3	3.00
R153 On 06/11/2008 Bond Future			9.24500		9.18600		3.00	180,144,916.52	1,658	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			2.00000	0	3.00	0.00	700	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			136.00000	8	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			27.00000	0	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			743.00000	843	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Put			318.00000	416	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.68400		8.80200		3.00	225,966,902.06	2,018	2,018.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,878.00000	2,028	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			127.00000	102	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.19400		8.34600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,152.00000	2,270	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,021.00000	946	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.54400		7.72000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,379.00000	3,497	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,315.00000	1,251	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,541.00000	3,661	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,226.00000	1,165	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.72000		8.68900		8.80	745,675,972.86	5,902	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			452.00000	175	8.75	122,500,000.00	700	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			95.00000	0	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Put			0.00000	0	8.90	0.00	1,000	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,639.00000	4,457	8.90	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Call			7,385.00000	7,204	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			8,727.00000	8,546	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			8.48100		8.55100		8.80	132,404,364.75	1,015	5,843.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,168.00000	8,536	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			220.00000	186	9.10	111,600,000.00	600	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,880.00000	3,110	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,747.00000	1,575	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,504.00000	1,653	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			3,243.00000	2,991	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,748.00000	5,049	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			828.00000	727	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,826.00000	6,154	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			543.00000	470	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.34600		8.41100		8.70	0.00	0	1,624.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	9.00	Call		4,958.00000	5,199	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		1,724.00000	1,600	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.21500	8.27500		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call		5,676.00000	5,947	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		522.00000	466	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.42000	8.37900		0.00	630,000,170.64	5,112	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		1,270.00000	837	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		0.00000	0	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.22500	8.27500		0.00	43,996,645.47	359	2,874.00
R186 On 05/02/2009 Bond Future	9.25	Call		9,746.00000	10,280	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.13200	8.17500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		8,417.00000	8,868	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		42.00000	31	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.04800	8.08400		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		9,359.00000	9,734	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		74.00000	61	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.84500	12.30700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		0.00000	0	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,048.00000	620	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.87800	11.77800		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		54.00000	58	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.34200	11.31000		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		121.00000	117	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		212.00000	219	0.57	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.85000	8.81800		0.00	102,938,250.00	1,000	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		16.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		332.00000	464	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.57800	8.63900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,906.00000	3,146	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		179.00000	141	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.41200	8.46000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,766.00000	3,942	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		340.00000	303	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.25200	8.28600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,473.00000	4,593	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		420.00000	394	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.73000	8.70900		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/11/2008 Bond Future	8.50	Put			1,258.00000	1,384	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.50100		8.57300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,968.00000	4,373	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			63.00000	41	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.37500		8.43700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,566.00000	3,870	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			334.00000	273	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.25300		8.30600		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,522.00000	5,797	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			236.00000	203	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.73000		8.70900		0.00	0.00	0	0.00
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			1,356.00000	1,491	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.51200		8.58300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			4,188.00000	4,628	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			40.00000	24	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.39900		8.46200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,659.00000	3,998	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			313.00000	250	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.29400		8.34800		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,670.00000	5,982	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			182.00000	153	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.86000		8.82800		0.00	276,040,284.00	2,850	0.00
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			3,340.00000	3,466	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.56300		8.62500		0.00	166,646,056.00	1,730	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,565.00000	2,766	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			201.00000	164	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.37900		8.42500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,686.00000	2,810	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			575.00000	528	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.19400		8.22500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,042.00000	4,130	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			447.00000	424	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.71500		8.68900		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			1,255.00000	1,426	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.51100		8.57100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			4,344.00000	4,730	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			23.00000	14	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.40900		8.46200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 07/05/2009 Bond Future	9.00	Call			3,684.00000	3,985	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			245.00000	198	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.31400		8.35800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,721.00000	5,988	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			133.00000	113	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.71500		8.64900		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			681.00000	235	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.46600		8.52900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,819.00000	2,151	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			334.00000	237	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.36900		8.43700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,549.00000	2,907	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			458.00000	354	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.31700		8.38900		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,683.00000	6,140	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			120.00000	90	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.02500		7.98900		0.00	256,454,034.40	3,160	0.00
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			2,278.00000	2,612	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.84200		7.90200		0.00	119,974,039.20	1,420	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,400.00000	9,971	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			7.76400		7.81900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,177.00000	10,707	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.69200		7.74200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			8,936.00000	9,422	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			6.00000	4	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			274.56900		274.47500		0.00	274,569,000.00	100	0.00
TRT1 On 05/02/2009 Index Future			275.13500		282.55000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			283.16000		290.62200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			291.04900		290.62200		0.00	291,049,000.00	100	100.00
ZAAD On 12/12/2008 Currency Future			6.80300		6.75240		36.16	142,863.00	21	5,362.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			301.00000	331	35.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			299.00000	278	35.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			263.00000	290	36.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			360.00000	337	36.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			344.00000	377	34.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			242.00000	224	34.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.65	Call			344.00000	377	34.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			242.00000	224	34.91	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			322.00000	353	35.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			270.00000	250	35.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			246.00000	271	36.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			393.00000	368	36.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			94.00000	110	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			842.00000	807	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			78.00000	91	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			926.00000	888	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			125.00000	143	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			722.00000	690	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			162.00000	184	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	581	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			201.00000	223	38.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			499.00000	470	38.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			230.00000	254	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			427.00000	401	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			394.00000	430	34.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			192.00000	177	34.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			517.00000	559	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			114.00000	106	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			590.00000	634	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			87.00000	81	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			668.00000	714	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			66.00000	61	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			451.00000	490	33.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			149.00000	137	33.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			628.00000	673	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			76.00000	70	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			451.00000	490	33.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			149.00000	137	33.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			281.00000	309	36.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			329.00000	306	36.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			394.00000	430	34.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			192.00000	177	34.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			368.00000	402	34.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			216.00000	199	34.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			553.00000	596	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			100.00000	93	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			483.00000	523	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			131.00000	120	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			422.00000	459	33.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			170.00000	156	33.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			246.00000	271	36.97	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	6.90	Put			393.00000	368	36.97	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			215.00000	238	37.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			463.00000	435	37.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			201.00000	223	38.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			499.00000	470	38.28	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			177.00000	196	39.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			575.00000	543	39.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			149.00000	170	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			647.00000	617	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			230.00000	254	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			427.00000	401	37.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			177.00000	196	39.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			575.00000	543	39.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			483.00000	523	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			131.00000	120	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			189.00000	209	38.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			536.00000	506	38.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			709.00000	755	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			56.00000	52	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			793.00000	841	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			41.00000	38	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			553.00000	596	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			100.00000	93	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			281.00000	309	36.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			329.00000	306	36.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			972.00000	1,021	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			20.00000	18	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			881.00000	930	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			29.00000	27	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,019.00000	1,068	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			16.00000	15	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			926.00000	975	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			24.00000	22	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			837.00000	885	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			34.00000	32	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			751.00000	797	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			48.00000	44	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			668.00000	714	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			66.00000	61	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			751.00000	797	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			48.00000	44	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			837.00000	885	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			34.00000	32	33.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			104.00000	120	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			801.00000	767	39.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Call			86.00000	100	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			883.00000	847	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			104.00000	120	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			801.00000	767	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			86.00000	100	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			883.00000	847	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			71.00000	83	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			968.00000	930	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			58.00000	69	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,055.00000	1,016	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			162.00000	184	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			610.00000	581	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			136.00000	156	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			684.00000	653	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			114.00000	131	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			761.00000	728	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			64.00000	76	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,012.00000	973	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			52.00000	62	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,100.00000	1,059	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			42.00000	51	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,190.00000	1,148	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			34.00000	42	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,282.00000	1,239	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			114.00000	131	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			761.00000	728	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			64.00000	76	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,012.00000	973	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			42.00000	51	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,190.00000	1,148	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			136.00000	156	39.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			684.00000	653	39.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.92730		6.87560		26.55	0.00	0	1,636.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			425.00000	450	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			450.00000	423	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			407.00000	431	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			481.00000	454	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			484.00000	512	25.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			358.00000	334	25.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			444.00000	470	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			419.00000	393	26.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			374.00000	396	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			548.00000	519	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			201.00000	219	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			975.00000	941	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Call			168.00000	183	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,092.00000	1,056	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			240.00000	260	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			864.00000	832	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			300.00000	323	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			725.00000	696	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			344.00000	365	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			618.00000	587	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			359.00000	380	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			583.00000	553	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			505.00000	534	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			329.00000	306	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			633.00000	670	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			207.00000	193	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			699.00000	739	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			174.00000	161	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			770.00000	811	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			144.00000	133	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			577.00000	609	24.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			251.00000	232	24.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			734.00000	774	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			158.00000	147	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			577.00000	609	24.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			251.00000	232	24.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			390.00000	413	27.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			514.00000	486	27.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			505.00000	534	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			329.00000	306	25.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			551.00000	582	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			276.00000	255	24.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			527.00000	557	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			301.00000	280	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			666.00000	704	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			190.00000	177	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			604.00000	638	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			229.00000	210	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			464.00000	491	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			388.00000	364	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			425.00000	450	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			450.00000	423	26.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			633.00000	670	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			207.00000	193	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			374.00000	396	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			548.00000	519	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			806.00000	848	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			131.00000	121	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			666.00000	704	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			190.00000	177	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			344.00000	365	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			618.00000	587	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			330.00000	350	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			655.00000	623	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			300.00000	323	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			725.00000	696	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			269.00000	290	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			793.00000	763	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			317.00000	336	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			692.00000	659	28.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			284.00000	306	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			759.00000	729	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			464.00000	491	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			388.00000	364	26.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			527.00000	557	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			301.00000	280	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			407.00000	431	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			481.00000	454	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			882.00000	925	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			106.00000	98	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			806.00000	848	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			131.00000	121	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,044.00000	1,090	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			68.00000	62	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			961.00000	1,006	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			86.00000	79	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,002.00000	1,047	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			76.00000	70	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			921.00000	965	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			96.00000	88	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			844.00000	886	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			118.00000	109	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			844.00000	886	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			118.00000	109	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			330.00000	350	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			655.00000	623	28.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			269.00000	290	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			793.00000	763	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			254.00000	274	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			828.00000	797	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			226.00000	245	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			901.00000	868	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.60	Call			213.00000	232	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			938.00000	904	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			189.00000	206	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,014.00000	979	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			148.00000	162	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,173.00000	1,135	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			148.00000	162	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,173.00000	1,135	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			131.00000	144	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,255.00000	1,216	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			115.00000	127	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,339.00000	1,299	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			101.00000	112	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,425.00000	1,384	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			178.00000	194	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,053.00000	1,017	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			158.00000	173	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,132.00000	1,095	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			139.00000	153	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,214.00000	1,176	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			123.00000	135	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,297.00000	1,258	28.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.04500		6.98770		24.54	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			526.00000	553	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			538.00000	508	24.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			491.00000	517	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			603.00000	572	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			564.00000	594	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			476.00000	449	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			583.00000	613	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			445.00000	418	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			545.00000	573	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			507.00000	478	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			474.00000	500	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			637.00000	605	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			281.00000	297	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,094.00000	1,052	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			256.00000	271	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,169.00000	1,126	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			338.00000	356	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			950.00000	911	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			403.00000	425	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			816.00000	780	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			444.00000	468	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			706.00000	673	25.65	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	7.20	Call			459.00000	483	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			671.00000	638	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			602.00000	633	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			414.00000	388	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			722.00000	759	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			285.00000	264	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			785.00000	823	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			247.00000	228	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			818.00000	857	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			230.00000	212	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			668.00000	702	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			330.00000	307	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			818.00000	857	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			230.00000	212	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			668.00000	702	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			330.00000	307	22.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			583.00000	613	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			445.00000	418	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			508.00000	535	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	540	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			644.00000	677	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			357.00000	332	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			753.00000	791	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			266.00000	246	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			692.00000	728	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			304.00000	283	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			564.00000	594	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			476.00000	449	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			885.00000	926	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			198.00000	181	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			644.00000	677	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			357.00000	332	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			459.00000	483	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			671.00000	638	25.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			430.00000	453	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			742.00000	708	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			403.00000	425	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			816.00000	780	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			369.00000	389	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			882.00000	844	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			623.00000	654	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			385.00000	359	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			474.00000	500	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			637.00000	605	25.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			416.00000	438	26.10	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	7.35	Put			779.00000	743	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			386.00000	407	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			848.00000	812	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			956.00000	999	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			169.00000	154	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,107.00000	1,153	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			120.00000	108	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,030.00000	1,075	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			143.00000	130	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			956.00000	999	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			169.00000	154	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			885.00000	926	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			198.00000	181	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			602.00000	633	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			414.00000	388	23.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,068.00000	1,114	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			131.00000	119	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			993.00000	1,037	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			155.00000	142	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			921.00000	962	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			183.00000	167	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			851.00000	891	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			213.00000	196	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			993.00000	1,037	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			155.00000	142	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			353.00000	373	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			916.00000	878	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			323.00000	341	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			985.00000	946	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			430.00000	453	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			742.00000	708	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			309.00000	326	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,021.00000	981	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			309.00000	326	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,021.00000	981	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			281.00000	297	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,094.00000	1,052	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			256.00000	271	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,169.00000	1,126	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			233.00000	247	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,245.00000	1,202	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			212.00000	224	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,324.00000	1,279	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			192.00000	204	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,404.00000	1,359	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.30	Call			174.00000	185	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,486.00000	1,440	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			192.00000	204	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,404.00000	1,359	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			508.00000	535	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	540	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			353.00000	373	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			916.00000	878	26.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			785.00000	823	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			247.00000	228	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			545.00000	573	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			507.00000	478	24.33	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>8,267,025,027.00</b>	<b>72,040</b>	<b>286,423.00</b>
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<b>Grand Total:</b>								<b>8,267,025,027.00</b>	<b>72,040</b>	<b>286,423.00</b>
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