

Daily MTM Report

Daily summary for 21/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			19.27500		19.26756			0.00	0	0.00
R153 On 31/08/2010 Bond			9.75000		9.60000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.42500		9.34500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.15000		9.08000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.18300		12.17500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.55000		9.47000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.42500		9.35000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.42000		9.34500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.56500		9.48000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40000		9.33000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.36600		9.29900			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.74500	8.68000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.73860		10.37810		50.08	391,250,152.40	36,434	268,080.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			737.00000	985	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			709.00000	596	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,694.00000	3,055	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			16.00000	16	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			675.00000	913	49.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			797.00000	674	49.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			566.00000	783	50.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			988.00000	844	50.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,122.00000	1,427	47.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			344.00000	289	47.07	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,154.00000	1,462	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			325.00000	273	46.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,465.00000	1,797	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			187.00000	158	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,251.00000	1,569	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			273.00000	230	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,319.00000	1,643	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			241.00000	204	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,185.00000	1,497	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			307.00000	258	46.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,391.00000	1,719	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			213.00000	180	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,251.00000	1,569	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			273.00000	230	46.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,541.00000	1,877	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			163.00000	139	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,502.00000	1,837	46.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			174.00000	148	46.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,867.00000	2,217	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			89.00000	78	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,659.00000	2,001	45.96	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			131.00000	112	45.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,997.00000	2,351	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			69.00000	62	45.83	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	8.40	Call			2,041.00000	2,396	45.83	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			63.00000	57	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,085.00000	2,442	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			57.00000	53	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,176.00000	2,534	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			48.00000	45	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,131.00000	2,488	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			53.00000	49	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,315.00000	2,673	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			37.00000	35	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,408.00000	2,768	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			30.00000	29	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,953.00000	2,306	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			75.00000	67	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,503.00000	2,863	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	24	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,315.00000	2,673	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			37.00000	35	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,222.00000	2,580	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			44.00000	41	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,782.00000	2,129	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			104.00000	90	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,222.00000	2,580	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			44.00000	41	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,867.00000	2,217	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			89.00000	78	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,700.00000	2,043	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			122.00000	104	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,598.00000	2,959	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			20.00000	20	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,503.00000	2,863	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			25.00000	24	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,131.00000	2,488	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			53.00000	49	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,551.00000	2,911	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			22.00000	22	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,456.00000	2,815	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			27.00000	27	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,361.00000	2,720	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			33.00000	32	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,268.00000	2,627	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			40.00000	38	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,910.00000	2,261	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			82.00000	72	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,824.00000	2,173	45.83	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	8.65	Put			96.00000	84	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,619.00000	1,959	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			141.00000	121	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,782.00000	2,129	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			104.00000	90	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,700.00000	2,043	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			122.00000	104	45.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,741.00000	2,086	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			113.00000	97	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,659.00000	2,001	45.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			131.00000	112	45.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,580.00000	1,918	46.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			152.00000	129	46.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,427.00000	1,758	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			199.00000	169	46.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,355.00000	1,680	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			227.00000	192	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,285.00000	1,605	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			256.00000	217	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,218.00000	1,533	46.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			290.00000	244	46.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,465.00000	1,797	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			187.00000	158	46.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,391.00000	1,719	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			213.00000	180	46.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,004.00000	1,295	47.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			426.00000	357	47.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			898.00000	1,174	47.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			520.00000	436	47.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			802.00000	1,062	48.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			624.00000	524	48.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,041.00000	2,396	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			63.00000	57	45.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,004.00000	1,295	47.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			426.00000	357	47.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,062.00000	1,360	47.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			384.00000	321	47.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			950.00000	1,234	47.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			471.00000	395	47.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			849.00000	1,117	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			571.00000	479	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			758.00000	1,010	48.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			680.00000	571	48.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,062.00000	1,360	47.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			384.00000	321	47.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.10	Call			849.00000	1,117	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			571.00000	479	48.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,319.00000	1,643	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			241.00000	204	46.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,033.00000	1,327	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			405.00000	338	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			923.00000	1,204	47.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			495.00000	415	47.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			825.00000	1,089	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			597.00000	501	48.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			504.00000	704	50.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,126.00000	966	50.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			376.00000	541	51.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,498.00000	1,302	51.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			282.00000	416	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,904.00000	1,677	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			207.00000	320	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,329.00000	2,081	54.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			780.00000	1,036	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			652.00000	547	48.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			583.00000	803	50.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			955.00000	815	50.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			435.00000	617	51.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,307.00000	1,128	51.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			326.00000	474	52.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,698.00000	1,485	52.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			244.00000	365	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,116.00000	1,876	54.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,285.00000	1,605	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			256.00000	217	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			976.00000	1,264	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			448.00000	376	47.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			737.00000	985	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			709.00000	596	48.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			550.00000	762	50.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,022.00000	874	50.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			411.00000	585	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,382.00000	1,197	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			308.00000	450	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,780.00000	1,561	52.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			231.00000	346	54.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,202.00000	1,958	54.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.98870		10.61190		39.46	12,307,344.00	1,120	36,226.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,002.00000	1,259	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			991.00000	870	38.76	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	7.90	Call			2,812.00000	3,182	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			100.00000	94	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			943.00000	1,192	39.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,081.00000	954	39.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,427.00000	1,748	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			565.00000	509	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,714.00000	2,053	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			402.00000	364	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,582.00000	1,914	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			470.00000	425	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,457.00000	1,780	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			545.00000	492	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,647.00000	1,983	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			436.00000	394	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,519.00000	1,846	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			507.00000	458	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,783.00000	2,125	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			371.00000	336	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,111.00000	2,466	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			249.00000	228	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,073.00000	2,427	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			261.00000	238	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,227.00000	2,586	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			215.00000	198	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,227.00000	2,586	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			215.00000	198	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,267.00000	2,627	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			205.00000	188	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,388.00000	2,751	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			176.00000	162	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,347.00000	2,709	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			185.00000	171	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,307.00000	2,668	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			195.00000	179	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,470.00000	2,835	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			158.00000	146	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,267.00000	2,627	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			205.00000	188	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,681.00000	3,050	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			119.00000	111	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,596.00000	2,963	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			134.00000	124	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,511.00000	2,877	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			150.00000	139	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,429.00000	2,793	38.76	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	8.35	Put			167.00000	154	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,188.00000	2,546	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			226.00000	207	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,035.00000	2,388	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			273.00000	249	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,429.00000	2,793	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			167.00000	154	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,347.00000	2,709	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			185.00000	171	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,035.00000	2,388	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			273.00000	249	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,961.00000	2,311	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			299.00000	272	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,724.00000	3,094	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			112.00000	105	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,638.00000	3,006	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			126.00000	118	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,553.00000	2,920	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			142.00000	131	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,149.00000	2,506	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			237.00000	217	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,638.00000	3,006	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			126.00000	118	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,553.00000	2,920	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			142.00000	131	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,149.00000	2,506	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			237.00000	217	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,073.00000	2,427	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			261.00000	238	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,998.00000	2,349	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			286.00000	261	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,681.00000	3,050	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			119.00000	111	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,596.00000	2,963	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			134.00000	124	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,188.00000	2,546	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			226.00000	207	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,470.00000	2,835	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			158.00000	146	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,925.00000	2,273	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			313.00000	284	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,853.00000	2,198	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			341.00000	310	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,783.00000	2,125	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			371.00000	336	38.76	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	9.10	Call			1,853.00000	2,198	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			341.00000	310	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,647.00000	1,983	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			436.00000	394	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,519.00000	1,846	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			507.00000	458	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,457.00000	1,780	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			545.00000	492	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,998.00000	2,349	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			286.00000	261	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,714.00000	2,053	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			402.00000	364	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,397.00000	1,716	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			585.00000	527	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,339.00000	1,653	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			627.00000	565	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,283.00000	1,592	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			671.00000	604	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,397.00000	1,716	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			585.00000	527	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,339.00000	1,653	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			627.00000	565	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,228.00000	1,533	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			716.00000	644	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,681.00000	2,018	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			419.00000	379	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,615.00000	1,948	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			453.00000	409	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,550.00000	1,880	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			489.00000	441	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,488.00000	1,813	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			526.00000	474	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,368.00000	1,685	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			606.00000	546	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,311.00000	1,623	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			649.00000	584	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,255.00000	1,562	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			693.00000	624	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,201.00000	1,504	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			739.00000	665	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,109.00000	1,391	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			847.00000	752	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,066.00000	1,337	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			904.00000	798	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,023.00000	1,284	38.76	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	10.55	Put			961.00000	846	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			982.00000	1,236	38.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,020.00000	898	38.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			906.00000	1,149	39.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,144.00000	1,010	39.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			870.00000	1,107	39.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,208.00000	1,068	39.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			833.00000	1,066	39.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,271.00000	1,128	39.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			795.00000	1,027	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,333.00000	1,189	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,255.00000	1,562	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			693.00000	624	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,201.00000	1,504	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			739.00000	665	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,153.00000	1,446	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			791.00000	708	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,023.00000	1,284	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			961.00000	846	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			982.00000	1,236	38.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,020.00000	898	38.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,175.00000	1,475	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			763.00000	686	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,131.00000	1,418	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			819.00000	730	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,087.00000	1,364	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			876.00000	775	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,044.00000	1,310	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			932.00000	822	38.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			963.00000	1,215	38.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,051.00000	926	38.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			924.00000	1,170	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,112.00000	981	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			888.00000	1,127	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,176.00000	1,039	39.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			853.00000	1,086	39.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,241.00000	1,098	39.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.21660		10.82570		35.72	549,613.40	49	2,180.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,141.00000	1,430	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,166.00000	1,064	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,223.00000	1,529	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,047.00000	962	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,103.00000	1,387	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,227.00000	1,120	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,573.00000	1,924	35.20	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	9.95	Put			697.00000	657	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,847.00000	2,213	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			522.00000	497	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,722.00000	2,081	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			596.00000	565	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,602.00000	1,955	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			676.00000	638	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,784.00000	2,147	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			558.00000	530	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,661.00000	2,017	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			635.00000	601	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,913.00000	2,281	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			487.00000	465	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,224.00000	2,604	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			348.00000	337	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,224.00000	2,604	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			348.00000	337	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,334.00000	2,717	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			309.00000	300	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,372.00000	2,755	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			296.00000	288	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,410.00000	2,794	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			284.00000	277	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,486.00000	2,872	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			261.00000	255	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,448.00000	2,833	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			272.00000	266	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,604.00000	2,992	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			228.00000	225	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,448.00000	2,833	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			272.00000	266	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,297.00000	2,679	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			322.00000	312	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,765.00000	3,155	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			189.00000	189	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,684.00000	3,073	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			208.00000	206	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,525.00000	2,912	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			250.00000	245	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,152.00000	2,530	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			377.00000	363	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,082.00000	2,457	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			406.00000	390	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,724.00000	3,114	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			199.00000	197	35.20	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	8.40	Call			2,644.00000	3,032	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			218.00000	216	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,564.00000	2,951	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			239.00000	235	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,261.00000	2,641	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			335.00000	324	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,188.00000	2,566	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			362.00000	350	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,117.00000	2,493	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			391.00000	377	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,931.00000	3,323	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			156.00000	156	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,848.00000	3,239	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			172.00000	172	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,525.00000	2,912	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			250.00000	245	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,604.00000	2,992	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			228.00000	225	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,806.00000	3,197	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			181.00000	180	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,644.00000	3,032	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			218.00000	216	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,261.00000	2,641	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			335.00000	324	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,486.00000	2,872	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			261.00000	255	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,410.00000	2,794	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			284.00000	277	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,334.00000	2,717	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			309.00000	300	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,117.00000	2,493	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			391.00000	377	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,047.00000	2,421	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			422.00000	405	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,979.00000	2,351	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			454.00000	434	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,047.00000	2,421	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			422.00000	405	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,722.00000	2,081	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			596.00000	565	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,784.00000	2,147	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			558.00000	530	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,544.00000	1,894	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			719.00000	677	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,488.00000	1,834	35.20	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	10.10	Put			762.00000	717	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,434.00000	1,775	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			808.00000	759	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,979.00000	2,351	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			454.00000	434	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,661.00000	2,017	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			635.00000	601	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,488.00000	1,834	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			762.00000	717	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,380.00000	1,718	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			855.00000	802	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,913.00000	2,281	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			487.00000	465	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,602.00000	1,955	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			676.00000	638	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,815.00000	2,180	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			540.00000	513	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,753.00000	2,114	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			577.00000	547	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,691.00000	2,049	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			615.00000	583	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,631.00000	1,986	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			656.00000	619	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,516.00000	1,864	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			740.00000	697	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,461.00000	1,804	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			785.00000	738	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,407.00000	1,747	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			831.00000	780	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,354.00000	1,690	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			879.00000	824	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,266.00000	1,581	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			990.00000	915	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,181.00000	1,478	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,105.00000	1,011	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,066.00000	1,344	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,290.00000	1,177	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,031.00000	1,303	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,355.00000	1,236	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			994.00000	1,263	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,418.00000	1,297	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			955.00000	1,225	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,479.00000	1,358	35.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,380.00000	1,718	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			855.00000	802	35.20	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	10.40	Call			1,329.00000	1,663	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			903.00000	846	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,288.00000	1,608	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			962.00000	892	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,244.00000	1,555	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,018.00000	939	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,202.00000	1,503	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,076.00000	987	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,161.00000	1,453	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,135.00000	1,036	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,122.00000	1,408	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,196.00000	1,092	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,084.00000	1,365	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,259.00000	1,149	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,048.00000	1,323	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,322.00000	1,207	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,329.00000	1,663	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			903.00000	846	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,244.00000	1,555	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,018.00000	939	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,161.00000	1,453	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,135.00000	1,036	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,122.00000	1,408	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,196.00000	1,092	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,048.00000	1,323	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,322.00000	1,207	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,013.00000	1,283	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,388.00000	1,266	35.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			18.16310		17.71410		51.64	908,155.00	50	20,760.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,307.00000	1,618	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,293.00000	1,155	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,307.00000	1,618	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,293.00000	1,155	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,147.00000	1,438	51.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,533.00000	1,374	51.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			1,845.00000	2,224	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			781.00000	711	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2,296.00000	2,700	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			532.00000	487	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,128.00000	2,524	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			614.00000	560	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,194.00000	2,593	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			580.00000	530	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,330.00000	2,736	50.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.90	Put			516.00000	473	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,400.00000	2,809	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			486.00000	446	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			2,471.00000	2,883	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			457.00000	420	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			2,844.00000	3,269	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			330.00000	305	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,922.00000	3,349	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			308.00000	286	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			3,041.00000	3,471	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			277.00000	258	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,883.00000	3,309	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			319.00000	295	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			2,806.00000	3,229	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			342.00000	316	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,692.00000	3,111	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			378.00000	348	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,081.00000	3,512	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			267.00000	249	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,163.00000	3,595	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			248.00000	232	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			3,001.00000	3,430	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			287.00000	267	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			3,203.00000	3,636	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			239.00000	223	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,328.00000	3,763	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			214.00000	200	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			3,539.00000	3,978	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			175.00000	165	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			3,454.00000	3,892	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			190.00000	179	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,370.00000	3,806	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			205.00000	193	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,286.00000	3,721	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			222.00000	208	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,122.00000	3,553	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			258.00000	240	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,962.00000	3,389	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			298.00000	276	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,245.00000	3,678	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			231.00000	215	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,922.00000	3,349	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			308.00000	286	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,768.00000	3,189	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			353.00000	326	50.98	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	15.35	Call			2,729.00000	3,150	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			365.00000	337	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			2,654.00000	3,073	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			390.00000	359	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,580.00000	2,996	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			416.00000	383	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			3,497.00000	3,935	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			182.00000	172	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			3,412.00000	3,849	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			198.00000	185	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,328.00000	3,763	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			214.00000	200	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			2,617.00000	3,034	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			403.00000	371	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,544.00000	2,958	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			430.00000	395	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,507.00000	2,920	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			443.00000	407	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,163.00000	3,595	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			248.00000	232	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,768.00000	3,189	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			353.00000	326	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,370.00000	3,806	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			205.00000	193	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,286.00000	3,721	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			222.00000	208	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,962.00000	3,389	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			298.00000	276	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,883.00000	3,309	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			319.00000	295	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,081.00000	3,512	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			267.00000	249	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,692.00000	3,111	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			378.00000	348	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,400.00000	2,809	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			486.00000	446	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,262.00000	2,664	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			547.00000	501	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,194.00000	2,593	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			580.00000	530	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,544.00000	2,958	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			430.00000	395	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,330.00000	2,736	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			516.00000	473	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,063.00000	2,455	50.98	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	16.30	Put			649.00000	592	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,330.00000	2,736	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			516.00000	473	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,128.00000	2,524	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			614.00000	560	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,999.00000	2,388	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			685.00000	625	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1,937.00000	2,321	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			723.00000	658	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,999.00000	2,388	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			685.00000	625	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			1,876.00000	2,256	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			761.00000	693	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,580.00000	2,996	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			416.00000	383	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,507.00000	2,920	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			443.00000	407	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			2,436.00000	2,846	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			472.00000	433	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,365.00000	2,772	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			501.00000	459	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,228.00000	2,628	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			564.00000	515	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2,161.00000	2,558	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			597.00000	545	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,095.00000	2,489	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			631.00000	576	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,031.00000	2,421	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			667.00000	608	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1,968.00000	2,354	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			704.00000	641	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1,906.00000	2,289	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			742.00000	676	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			1,786.00000	2,161	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			822.00000	748	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			1,728.00000	2,099	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			864.00000	786	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1,671.00000	2,038	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			907.00000	825	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,616.00000	1,978	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			952.00000	865	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,265.00000	1,570	51.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,351.00000	1,207	51.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,225.00000	1,526	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,411.00000	1,263	51.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.00	Call			1,186.00000	1,481	51.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,471.00000	1,318	51.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,106.00000	1,395	51.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,592.00000	1,432	51.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,066.00000	1,354	51.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,652.00000	1,491	51.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,027.00000	1,314	52.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,713.00000	1,551	52.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			990.00000	1,275	52.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			1,776.00000	1,612	52.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,535.00000	1,891	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,021.00000	928	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,483.00000	1,834	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,069.00000	971	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,438.00000	1,778	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,124.00000	1,015	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,394.00000	1,724	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,180.00000	1,061	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,350.00000	1,670	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,236.00000	1,107	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,438.00000	1,778	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,124.00000	1,015	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,350.00000	1,670	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,236.00000	1,107	50.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,225.00000	1,526	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,411.00000	1,263	51.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,147.00000	1,438	51.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,533.00000	1,374	51.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.50700		18.04100		37.09	1,850,700.00	100	17,045.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1,604.00000	1,924	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			1,613.00000	1,467	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1,644.00000	1,974	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,553.00000	1,417	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,453.00000	1,751	37.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			1,862.00000	1,694	37.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,144.00000	2,529	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,053.00000	972	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,600.00000	3,010	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			759.00000	703	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			2,411.00000	2,811	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			870.00000	804	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,473.00000	2,876	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			832.00000	769	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,665.00000	3,078	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			724.00000	671	36.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.60	Call			2,350.00000	2,747	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			909.00000	840	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,731.00000	3,147	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			690.00000	640	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3,078.00000	3,507	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			537.00000	500	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,150.00000	3,581	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			509.00000	474	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,298.00000	3,733	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			457.00000	426	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,187.00000	3,619	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			496.00000	462	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,150.00000	3,581	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			509.00000	474	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,114.00000	3,544	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			523.00000	487	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			3,007.00000	3,433	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			566.00000	526	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,335.00000	3,772	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			444.00000	415	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,411.00000	3,849	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			420.00000	392	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			3,449.00000	3,888	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			408.00000	381	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			3,763.00000	4,209	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			322.00000	302	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			3,683.00000	4,128	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			342.00000	321	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,604.00000	4,047	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			363.00000	340	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,526.00000	3,967	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			385.00000	360	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			3,373.00000	3,810	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			432.00000	403	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,223.00000	3,657	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			482.00000	450	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,604.00000	4,047	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			363.00000	340	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,526.00000	3,967	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			385.00000	360	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,223.00000	3,657	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			482.00000	450	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			2,936.00000	3,360	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			595.00000	553	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,867.00000	3,288	36.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			626.00000	581	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			3,723.00000	4,168	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			332.00000	311	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			3,643.00000	4,087	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			352.00000	330	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			3,565.00000	4,007	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			374.00000	350	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			3,487.00000	3,928	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			396.00000	371	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,260.00000	3,695	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			469.00000	438	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,867.00000	3,288	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			626.00000	581	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,799.00000	3,217	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			658.00000	610	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,411.00000	3,849	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			420.00000	392	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,335.00000	3,772	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			444.00000	415	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,187.00000	3,619	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			496.00000	462	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3,042.00000	3,470	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			551.00000	513	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,971.00000	3,396	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			580.00000	539	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			2,902.00000	3,324	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			611.00000	567	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			2,833.00000	3,252	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			642.00000	595	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,971.00000	3,396	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			580.00000	539	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,600.00000	3,010	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			759.00000	703	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,536.00000	2,943	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			795.00000	736	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,473.00000	2,876	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			832.00000	769	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,799.00000	3,217	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			658.00000	610	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			2,290.00000	2,683	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			949.00000	876	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,731.00000	3,147	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			690.00000	640	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,665.00000	3,078	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			724.00000	671	36.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Call			2,536.00000	2,943	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			795.00000	736	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,350.00000	2,747	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			909.00000	840	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,231.00000	2,621	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			990.00000	914	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2,698.00000	3,112	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			707.00000	655	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			2,632.00000	3,044	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			741.00000	687	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			2,568.00000	2,976	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			777.00000	719	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			2,504.00000	2,909	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			813.00000	752	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2,441.00000	2,844	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			850.00000	787	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2,380.00000	2,779	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			889.00000	822	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,319.00000	2,715	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			928.00000	858	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,260.00000	2,652	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			969.00000	895	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,202.00000	2,590	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,011.00000	933	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,799.00000	3,217	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			658.00000	610	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,088.00000	2,469	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,097.00000	1,012	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2,033.00000	2,411	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,142.00000	1,054	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,978.00000	2,353	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,187.00000	1,096	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,925.00000	2,296	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,234.00000	1,139	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,565.00000	1,878	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,674.00000	1,521	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,526.00000	1,834	36.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			1,735.00000	1,577	36.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,489.00000	1,792	36.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,798.00000	1,635	36.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,411.00000	1,711	37.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			1,920.00000	1,754	37.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,371.00000	1,672	37.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			1,980.00000	1,815	37.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,332.00000	1,634	37.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.75	Put			2,041.00000	1,877	37.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,294.00000	1,596	37.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,103.00000	1,939	37.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,822.00000	2,185	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,331.00000	1,228	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,772.00000	2,131	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,381.00000	1,274	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,728.00000	2,078	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,437.00000	1,321	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,686.00000	2,026	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,495.00000	1,369	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,772.00000	2,131	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,381.00000	1,274	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,686.00000	2,026	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,495.00000	1,369	36.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,565.00000	1,878	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,674.00000	1,521	36.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,489.00000	1,792	36.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,798.00000	1,635	36.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			18.82000		18.33780		32.92	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,831.00000	2,170	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			1,843.00000	1,700	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,870.00000	2,219	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			1,782.00000	1,649	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,683.00000	2,002	32.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,095.00000	1,932	32.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			2,355.00000	2,757	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,267.00000	1,187	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2,824.00000	3,250	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			936.00000	880	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			2,641.00000	3,058	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,053.00000	988	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,671.00000	3,090	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,033.00000	970	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,855.00000	3,282	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			917.00000	862	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,611.00000	3,027	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,073.00000	1,007	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,918.00000	3,348	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			880.00000	828	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3,282.00000	3,726	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			694.00000	656	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,386.00000	3,833	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			649.00000	613	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3,493.00000	3,943	32.54	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	15.45	Put			605.00000	573	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,351.00000	3,797	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			664.00000	627	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			3,317.00000	3,761	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			679.00000	641	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,248.00000	3,690	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			710.00000	670	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3,564.00000	4,016	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			577.00000	546	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3,637.00000	4,091	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			549.00000	521	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,386.00000	3,833	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			649.00000	613	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3,674.00000	4,129	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			536.00000	509	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,975.00000	4,437	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			437.00000	417	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,899.00000	4,359	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			461.00000	439	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			3,823.00000	4,281	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			485.00000	461	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3,748.00000	4,205	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			510.00000	485	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,601.00000	4,054	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			563.00000	534	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,528.00000	3,979	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			591.00000	559	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3,457.00000	3,906	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			619.00000	586	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,975.00000	4,437	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			437.00000	417	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,899.00000	4,359	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			461.00000	439	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,601.00000	4,054	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			563.00000	534	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,528.00000	3,979	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			591.00000	559	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,785.00000	4,243	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			497.00000	473	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,711.00000	4,167	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			523.00000	497	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,422.00000	3,869	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			634.00000	599	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,214.00000	3,655	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			726.00000	685	32.54	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	Call			3,248.00000	3,690	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			710.00000	670	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,180.00000	3,620	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			742.00000	700	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,113.00000	3,551	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			775.00000	731	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			3,937.00000	4,398	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			449.00000	428	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3,861.00000	4,320	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			473.00000	450	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,785.00000	4,243	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			497.00000	473	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,711.00000	4,167	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			523.00000	497	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,422.00000	3,869	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			634.00000	599	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,351.00000	3,797	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			664.00000	627	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,047.00000	3,482	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			809.00000	762	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,982.00000	3,415	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			844.00000	795	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,180.00000	3,620	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			742.00000	700	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,047.00000	3,482	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			809.00000	762	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,147.00000	3,585	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			759.00000	715	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,080.00000	3,517	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			792.00000	747	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,855.00000	3,282	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			917.00000	862	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			2,792.00000	3,217	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			955.00000	897	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,731.00000	3,153	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			993.00000	933	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,113.00000	3,551	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			775.00000	731	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,918.00000	3,348	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			880.00000	828	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,731.00000	3,153	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			993.00000	933	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,611.00000	3,027	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,073.00000	1,007	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,982.00000	3,415	32.54	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	16.20	Put			844.00000	795	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,671.00000	3,090	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,033.00000	970	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,553.00000	2,966	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,115.00000	1,046	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			2,495.00000	2,905	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,157.00000	1,085	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,553.00000	2,966	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,115.00000	1,046	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			2,438.00000	2,845	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,200.00000	1,125	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,886.00000	3,315	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			898.00000	845	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			2,762.00000	3,185	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			974.00000	915	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			2,701.00000	3,121	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,013.00000	951	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,582.00000	2,996	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,094.00000	1,026	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,524.00000	2,935	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,136.00000	1,065	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			2,466.00000	2,875	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,179.00000	1,105	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			2,410.00000	2,816	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,222.00000	1,146	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			3,015.00000	3,449	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			827.00000	779	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,950.00000	3,381	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			862.00000	811	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,886.00000	3,315	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			898.00000	845	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,582.00000	2,996	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,094.00000	1,026	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,301.00000	2,699	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,313.00000	1,229	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,247.00000	2,643	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,359.00000	1,273	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,194.00000	2,587	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,407.00000	1,317	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,143.00000	2,532	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,455.00000	1,362	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,793.00000	2,125	32.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,905.00000	1,755	32.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,755.00000	2,083	32.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			1,967.00000	1,813	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Call			1,719.00000	2,042	32.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,031.00000	1,872	32.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,642.00000	1,963	32.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,154.00000	1,993	32.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,602.00000	1,925	33.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,214.00000	2,055	33.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,562.00000	1,887	33.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,275.00000	2,117	33.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1,524.00000	1,851	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,336.00000	2,181	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,042.00000	2,424	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,554.00000	1,454	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,993.00000	2,372	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,606.00000	1,502	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,951.00000	2,320	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			1,663.00000	1,550	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,910.00000	2,269	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,722.00000	1,599	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,993.00000	2,372	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,606.00000	1,502	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,910.00000	2,269	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,722.00000	1,599	32.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,793.00000	2,125	32.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,905.00000	1,755	32.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,719.00000	2,042	32.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,031.00000	1,872	32.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			14.13310		13.78240		49.00	8,903,853.00	630	52,345.00
€ / R On 12/12/2008 Currency Future	13.80	Call			913.00000	1,188	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			931.00000	855	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			978.00000	1,264	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			845.00000	781	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			796.00000	1,055	48.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,114.00000	1,022	48.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,320.00000	1,649	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			537.00000	516	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,717.00000	2,063	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			334.00000	330	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			1,543.00000	1,884	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			411.00000	401	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,413.00000	1,748	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			480.00000	464	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,577.00000	1,919	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			395.00000	386	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,825.00000	2,175	48.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.25	Put			293.00000	292	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,133.00000	2,489	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			201.00000	206	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,094.00000	2,449	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			211.00000	216	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,174.00000	2,530	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			191.00000	197	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,094.00000	2,449	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			211.00000	216	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,938.00000	2,291	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			256.00000	258	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,976.00000	2,330	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			244.00000	247	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,900.00000	2,252	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			268.00000	269	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,255.00000	2,612	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			173.00000	179	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,214.00000	2,571	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			182.00000	188	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,296.00000	2,654	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			164.00000	171	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,380.00000	2,738	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			147.00000	155	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,594.00000	2,953	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			111.00000	120	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,507.00000	2,866	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			125.00000	133	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,422.00000	2,780	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			139.00000	147	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,338.00000	2,696	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			155.00000	163	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,015.00000	2,369	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			233.00000	236	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,550.00000	2,909	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			118.00000	126	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,464.00000	2,823	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			132.00000	140	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,133.00000	2,489	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			201.00000	206	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,054.00000	2,409	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			222.00000	226	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,863.00000	2,214	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			280.00000	280	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,789.00000	2,138	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			306.00000	305	48.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.35	Call			1,752.00000	2,100	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			320.00000	317	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,681.00000	2,027	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			349.00000	344	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,594.00000	2,953	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			111.00000	120	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,507.00000	2,866	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			125.00000	133	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,174.00000	2,530	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			191.00000	197	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,752.00000	2,100	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			320.00000	317	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,611.00000	1,955	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			379.00000	372	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,789.00000	2,138	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			306.00000	305	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,646.00000	1,991	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			364.00000	358	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,338.00000	2,696	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			155.00000	163	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,938.00000	2,291	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			256.00000	258	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,717.00000	2,063	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			334.00000	330	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,577.00000	1,919	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			395.00000	386	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,510.00000	1,849	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			428.00000	416	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,611.00000	1,955	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			379.00000	372	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,477.00000	1,815	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			445.00000	432	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,350.00000	1,682	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			518.00000	498	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,289.00000	1,617	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			557.00000	534	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,230.00000	1,554	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			598.00000	571	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,173.00000	1,493	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			641.00000	610	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,445.00000	1,781	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			462.00000	448	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,381.00000	1,714	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			499.00000	481	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,289.00000	1,617	48.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.05	Put			557.00000	534	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,445.00000	1,781	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			462.00000	448	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,260.00000	1,585	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			577.00000	552	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,201.00000	1,523	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			619.00000	590	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,145.00000	1,463	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			663.00000	630	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,091.00000	1,404	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			708.00000	671	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			956.00000	1,237	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			874.00000	804	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			872.00000	1,143	48.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			990.00000	910	48.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			833.00000	1,098	48.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,051.00000	965	48.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			760.00000	1,013	49.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,178.00000	1,080	49.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			721.00000	972	49.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,239.00000	1,139	49.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			684.00000	934	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,301.00000	1,200	49.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			648.00000	896	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,366.00000	1,263	49.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,118.00000	1,433	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			685.00000	650	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,067.00000	1,375	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			735.00000	692	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,022.00000	1,319	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			790.00000	736	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			934.00000	1,211	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			902.00000	828	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			893.00000	1,165	48.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			960.00000	882	48.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			853.00000	1,121	48.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,020.00000	937	48.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			814.00000	1,076	48.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,082.00000	993	48.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			778.00000	1,033	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,145.00000	1,050	49.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,044.00000	1,347	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			762.00000	714	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,000.00000	1,291	48.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			818.00000	758	48.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Call			913.00000	1,188	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			931.00000	855	48.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			796.00000	1,055	48.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,114.00000	1,022	48.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.42780		14.05800		39.80	0.00	0	14,703.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,282.00000	1,603	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,274.00000	1,225	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,301.00000	1,624	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,243.00000	1,197	39.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,148.00000	1,457	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,490.00000	1,430	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,249.00000	2,638	36.25	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			391.00000	410	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,633.00000	1,985	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			825.00000	807	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,930.00000	2,305	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			572.00000	577	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,788.00000	2,154	37.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			680.00000	676	37.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,709.00000	2,067	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			751.00000	739	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,843.00000	2,213	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			635.00000	635	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,053.00000	2,433	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			495.00000	505	36.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,318.00000	2,709	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			360.00000	381	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,318.00000	2,709	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			360.00000	381	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,353.00000	2,745	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			345.00000	367	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,283.00000	2,673	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			375.00000	396	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,149.00000	2,534	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			441.00000	456	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,181.00000	2,568	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			423.00000	441	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,084.00000	2,467	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			476.00000	489	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,462.00000	2,858	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			304.00000	330	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,215.00000	2,603	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			407.00000	425	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,389.00000	2,782	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			331.00000	354	36.03	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 16/03/2009 Currency Future	11.50	Call			2,771.00000	3,174	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			213.00000	246	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,690.00000	3,093	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			232.00000	265	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,611.00000	3,013	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			253.00000	286	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,536.00000	2,935	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			278.00000	307	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,181.00000	2,568	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			423.00000	441	36.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,730.00000	3,133	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			222.00000	255	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,649.00000	3,053	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			241.00000	275	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,573.00000	2,974	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			265.00000	296	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,498.00000	2,896	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			290.00000	318	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,425.00000	2,819	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			317.00000	342	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,353.00000	2,745	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			345.00000	367	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,536.00000	2,935	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			278.00000	307	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,116.00000	2,500	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			458.00000	472	36.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,283.00000	2,673	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			375.00000	396	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,021.00000	2,400	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			513.00000	522	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,960.00000	2,336	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			552.00000	558	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,021.00000	2,400	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			513.00000	522	36.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,960.00000	2,336	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			552.00000	558	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,901.00000	2,274	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			593.00000	596	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,991.00000	2,368	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			533.00000	540	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,649.00000	3,053	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			241.00000	275	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,498.00000	2,896	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			290.00000	318	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,149.00000	2,534	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 16/03/2009 Currency Future	12.35	Put			441.00000	456	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,991.00000	2,368	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			533.00000	540	36.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,872.00000	2,243	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			614.00000	615	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,815.00000	2,183	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			657.00000	655	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,585.00000	1,933	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			877.00000	855	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,469.00000	1,808	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,011.00000	981	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,361.00000	1,692	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,153.00000	1,114	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,262.00000	1,581	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,304.00000	1,253	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,761.00000	2,124	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			703.00000	697	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,658.00000	2,011	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			800.00000	784	37.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,561.00000	1,907	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			903.00000	879	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,469.00000	1,808	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,011.00000	981	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,872.00000	2,243	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			614.00000	615	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,425.00000	1,761	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,067.00000	1,033	38.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,185.00000	1,497	39.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,427.00000	1,370	39.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,491.00000	1,833	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			983.00000	955	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,242.00000	1,560	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,334.00000	1,282	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,811.00000	3,214	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			203.00000	236	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,491.00000	1,833	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			983.00000	955	38.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,242.00000	1,560	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,334.00000	1,282	39.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,131.00000	1,437	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,523.00000	1,460	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,382.00000	1,715	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,124.00000	1,087	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			954.00000	1,234	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,896.00000	1,807	40.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.60	Call			795.00000	1,048	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,337.00000	2,221	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			666.00000	893	42.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,808.00000	2,666	42.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			544.00000	764	43.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,286.00000	3,137	43.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,843.00000	2,213	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			635.00000	635	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,538.00000	1,882	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			930.00000	904	38.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,062.00000	1,360	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,654.00000	1,582	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			884.00000	1,153	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,076.00000	1,975	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			738.00000	980	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,530.00000	2,403	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			619.00000	837	42.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,011.00000	2,859	42.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.69190		14.30780		35.84	0.00	0	65.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,483.00000	1,838	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,475.00000	1,446	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,523.00000	1,886	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,415.00000	1,394	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,353.00000	1,692	35.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,695.00000	1,651	35.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,856.00000	2,255	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,048.00000	1,063	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,201.00000	2,611	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			793.00000	819	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,052.00000	2,458	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			894.00000	916	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,938.00000	2,340	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			981.00000	998	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,081.00000	2,488	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			873.00000	896	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,293.00000	2,706	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			736.00000	764	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,587.00000	3,004	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			579.00000	612	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,553.00000	2,970	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			595.00000	628	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,621.00000	3,038	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			563.00000	597	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,553.00000	2,970	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			595.00000	628	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.55	Call			2,421.00000	2,836	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			663.00000	694	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,454.00000	2,869	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			646.00000	677	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,357.00000	2,770	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			699.00000	728	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,760.00000	3,179	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			502.00000	537	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,486.00000	2,902	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			629.00000	660	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,655.00000	3,073	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			548.00000	581	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,725.00000	3,143	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			517.00000	551	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,690.00000	3,108	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			532.00000	566	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,014.00000	3,434	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			406.00000	442	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,940.00000	3,360	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			432.00000	468	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,867.00000	3,286	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			459.00000	495	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,795.00000	3,214	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			488.00000	522	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,520.00000	2,936	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			612.00000	644	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,977.00000	3,397	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			419.00000	455	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,903.00000	3,323	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			446.00000	481	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,831.00000	3,250	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			473.00000	508	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,421.00000	2,836	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			663.00000	694	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,725.00000	3,143	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			517.00000	551	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,389.00000	2,803	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			681.00000	711	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,325.00000	2,738	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			717.00000	746	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,760.00000	3,179	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			502.00000	537	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,690.00000	3,108	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			532.00000	566	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,231.00000	2,642	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Put			774.00000	800	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,051.00000	3,471	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			394.00000	429	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,903.00000	3,323	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			446.00000	481	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,357.00000	2,770	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			699.00000	728	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,170.00000	2,580	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			813.00000	838	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,111.00000	2,518	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			853.00000	876	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,231.00000	2,642	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			774.00000	800	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,389.00000	2,803	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			681.00000	711	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,262.00000	2,674	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			754.00000	782	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,587.00000	3,004	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			579.00000	612	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,520.00000	2,936	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			612.00000	644	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,262.00000	2,674	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			754.00000	782	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,201.00000	2,611	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			793.00000	819	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,140.00000	2,549	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			833.00000	857	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,111.00000	2,518	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			853.00000	876	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,995.00000	2,399	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			937.00000	957	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,883.00000	2,283	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,026.00000	1,041	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,829.00000	2,227	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,072.00000	1,085	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,777.00000	2,172	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,119.00000	1,130	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,725.00000	2,117	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,167.00000	1,176	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,023.00000	2,428	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			915.00000	936	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,966.00000	2,369	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			959.00000	977	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,911.00000	2,312	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,003.00000	1,020	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.55	Call		1,829.00000	2,227	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,072.00000	1,085	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,966.00000	2,369	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		959.00000	977	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,803.00000	2,199	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,095.00000	1,107	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,751.00000	2,144	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,143.00000	1,153	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1,700.00000	2,091	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,192.00000	1,199	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		1,650.00000	2,038	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,242.00000	1,246	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		1,503.00000	1,862	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,445.00000	1,420	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		1,464.00000	1,816	35.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,506.00000	1,474	35.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		1,426.00000	1,774	35.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,568.00000	1,532	35.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		1,389.00000	1,733	35.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,631.00000	1,591	35.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		1,315.00000	1,653	35.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,757.00000	1,712	35.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		1,275.00000	1,615	36.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,817.00000	1,774	36.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		1,236.00000	1,578	36.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,879.00000	1,836	36.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		1,199.00000	1,542	36.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,941.00000	1,900	36.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		1,606.00000	1,986	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,298.00000	1,295	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		1,564.00000	1,936	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,356.00000	1,344	35.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		1,444.00000	1,795	35.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,537.00000	1,503	35.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		1,407.00000	1,753	35.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,599.00000	1,561	35.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		1,371.00000	1,712	35.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,663.00000	1,621	35.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		1,335.00000	1,673	35.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,727.00000	1,681	35.84	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.31700	267.42300		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call		27,426.00000	18,901	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3,196.00000	5,731	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			274.35700	275.49700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 07/05/2009 Index Future			282.47600		283.41200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.58900		113.98200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			116.86700		117.26500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			120.22600		120.63500		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			268.72000		269.69000		0.00	80,616,000.00	30	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			922.00000	349	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			44,022.00000	53,149	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			276.47500		277.45700		0.00	0.00	0	276.00
GOVI On 07/05/2009 jGovi			284.42250		285.43150		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			329.17400		329.17400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			338.78400		338.78400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			352.79800		352.00700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.72000		10.62100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.79900		9.64400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.10100		8.97000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.97300		9.82100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.69800		9.54400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.71600		9.58700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.60600		9.48500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.27500		12.27500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.25800		12.23000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66900		11.53200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.75300		10.66800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.10100		9.97300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.66500		9.55200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.33000		10.21700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.94600		9.81200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.63200		9.48800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 07/11/2008 jNote			10.01200		9.91500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.56900		9.39800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.42000		9.24800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.64700		9.56700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.33400		9.19800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.22700		9.09200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.80300		11.80400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.90600		11.91200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.12500		12.13300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.58400		255.76400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			261.93100		263.13000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			269.46000		270.69300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.69900		9.54100		3.00	0.00	0	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			100.00000	45	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			592.00000	803	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	9.00	Call			32.00000	11	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			948.00000	1,193	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			8.00000	2	3.00	0.00	0	250.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,351.00000	1,611	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.41700		9.23200		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,413.00000	1,218	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			295.00000	371	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			9.10100		8.87800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,823.00000	1,668	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,359.00000	1,483	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.41200		9.33000		8.80	6,118,903.00	50	9,073.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,490.00000	1,175	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			537.00000	683	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			83.00000	45	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,412.00000	3,835	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,057.00000	4,602	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			15.00000	21	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.31500		9.22900		8.80	0.00	0	5,093.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,481.00000	2,233	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,366.00000	2,590	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,317.00000	1,154	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,989.00000	4,298	8.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	10.00	Call			5,060.00000	4,699	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			917.00000	1,027	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			3,234.00000	2,945	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,756.00000	1,938	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.21800		9.12800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,823.00000	2,591	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,511.00000	3,760	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.13300		9.06200		0.00	0.00	0	5,107.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,639.00000	6,322	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.04800		8.97500		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,964.00000	2,414	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			340.00000	496	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.96900		8.89500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			2,289.00000	1,878	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,272.00000	1,579	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.13900		12.12500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			109.00000	100	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,104.00000	1,099	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.40600		11.37000		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			3.00000	3	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			35.00000	36	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.49100		11.34300		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			86.00000	71	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			188.00000	217	0.44	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.53300		9.45100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			1.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,200.00000	3,565	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.39400		9.30700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			952.00000	780	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,202.00000	1,410	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.25900		9.16800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			1,675.00000	1,468	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,326.00000	1,506	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.41000		9.32800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,865.00000	5,330	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.30300		9.21800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,151.00000	910	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			972.00000	1,207	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future			9.19800	9.11000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,137.00000	932	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,752.00000	2,036	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.41100	9.32900		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		5,233.00000	5,730	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.31100	9.22600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,085.00000	831	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		940.00000	1,198	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.21700	9.13000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		1,061.00000	854	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,847.00000	2,161	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.54000	9.45800		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,788.00000	6,101	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.38100	9.29400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		936.00000	785	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,100.00000	1,271	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.23200	9.14000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,183.00000	1,037	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,689.00000	1,872	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.38200	9.31000		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		5,220.00000	5,665	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.28700	9.21300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,063.00000	828	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		835.00000	1,056	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.20300	9.12700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		970.00000	787	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,757.00000	2,040	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.34800	9.28000		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call		0.00000	0	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put		3,456.00000	3,885	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.25200	9.18200		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		133.00000	87	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		2,938.00000	3,334	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.19200	9.12200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		401.00000	308	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		2,800.00000	3,148	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future			8.72600		8.67500		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,281.00000	8,698	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.65100		8.59900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,271.00000	2,870	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			54.00000	83	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.58100		8.52800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			3,914.00000	3,511	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			107.00000	147	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.19400		266.15800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			272.84600		273.82300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			280.69000		281.69300		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.37020		7.17690		50.01	5,527,650.00	750	7,601.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			500.00000	629	49.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			523.00000	459	49.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			565.00000	701	48.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			438.00000	380	48.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			611.00000	753	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			384.00000	332	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			843.00000	1,014	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			216.00000	194	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			984.00000	1,162	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			157.00000	142	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			1,059.00000	1,240	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			133.00000	120	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,138.00000	1,321	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			111.00000	101	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			912.00000	1,087	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			185.00000	167	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			1,098.00000	1,280	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			121.00000	110	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			912.00000	1,087	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			185.00000	167	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			777.00000	944	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			250.00000	224	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			777.00000	944	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			250.00000	224	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			687.00000	845	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			310.00000	275	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			660.00000	813	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			333.00000	293	47.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.55	Call			843.00000	1,014	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			216.00000	194	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			809.00000	979	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			233.00000	209	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,021.00000	1,201	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			145.00000	131	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			948.00000	1,124	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			171.00000	154	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			877.00000	1,050	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			200.00000	180	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			745.00000	910	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			268.00000	240	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			635.00000	783	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			358.00000	312	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			587.00000	726	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			410.00000	356	48.16	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			714.00000	877	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			287.00000	257	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			565.00000	701	48.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			438.00000	380	48.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			521.00000	652	49.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			494.00000	432	49.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			480.00000	608	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			553.00000	487	49.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			442.00000	564	50.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			615.00000	543	50.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			611.00000	753	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			384.00000	332	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			521.00000	652	49.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			494.00000	432	49.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			948.00000	1,124	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			171.00000	154	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			635.00000	783	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			358.00000	312	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			542.00000	676	48.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			466.00000	406	48.72	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,178.00000	1,362	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			101.00000	92	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,260.00000	1,447	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			83.00000	76	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,021.00000	1,201	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			145.00000	131	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			687.00000	845	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			310.00000	275	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,431.00000	1,621	47.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	5.80	Put		55.00000	51	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		1,345.00000	1,533	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		68.00000	63	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		1,476.00000	1,666	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		49.00000	46	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		1,388.00000	1,577	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		61.00000	56	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,302.00000	1,489	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		75.00000	69	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,219.00000	1,404	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		92.00000	84	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		1,138.00000	1,321	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		111.00000	101	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,219.00000	1,404	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		92.00000	84	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,302.00000	1,489	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		75.00000	69	47.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		407.00000	523	50.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		680.00000	603	50.42	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		375.00000	485	50.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		748.00000	665	50.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.50560	7.30350		35.52	750,560.00	100	861.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		622.00000	757	34.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		619.00000	551	34.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		684.00000	821	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		530.00000	465	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		705.00000	844	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		502.00000	439	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		915.00000	1,089	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		312.00000	284	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		1,081.00000	1,263	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		227.00000	208	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		1,152.00000	1,337	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		198.00000	182	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		1,225.00000	1,414	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		172.00000	158	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		1,012.00000	1,192	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		259.00000	236	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		1,188.00000	1,375	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		185.00000	170	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		1,012.00000	1,192	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		259.00000	236	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		884.00000	1,056	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		331.00000	301	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		824.00000	993	33.74	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	6.85	Put			371.00000	337	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			795.00000	962	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			392.00000	356	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			771.00000	931	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			418.00000	376	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			748.00000	902	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			445.00000	396	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			915.00000	1,089	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			312.00000	284	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			979.00000	1,157	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			276.00000	252	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			947.00000	1,123	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			293.00000	267	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,116.00000	1,300	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			212.00000	194	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			1,046.00000	1,227	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			243.00000	222	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			854.00000	1,024	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			350.00000	319	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			795.00000	962	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			392.00000	356	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,081.00000	1,263	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			227.00000	208	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			726.00000	873	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			473.00000	417	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,263.00000	1,453	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			160.00000	147	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,116.00000	1,300	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			212.00000	194	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			726.00000	873	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			473.00000	417	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			684.00000	821	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			530.00000	465	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			663.00000	799	34.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			560.00000	493	34.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			622.00000	757	34.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			619.00000	551	34.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			584.00000	714	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			681.00000	609	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			643.00000	777	34.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			589.00000	522	34.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			603.00000	735	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			649.00000	580	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			854.00000	1,024	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			350.00000	319	33.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call		947.00000	1,123	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		293.00000	267	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		771.00000	931	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		418.00000	376	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		1,340.00000	1,532	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		137.00000	126	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		1,263.00000	1,453	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		160.00000	147	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		1,502.00000	1,697	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		99.00000	92	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		1,420.00000	1,614	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put		117.00000	108	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call		1,461.00000	1,655	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put		107.00000	100	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		1,380.00000	1,573	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		127.00000	117	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		1,301.00000	1,492	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		148.00000	136	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		1,301.00000	1,492	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		148.00000	136	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		663.00000	799	34.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		560.00000	493	34.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		584.00000	714	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		681.00000	609	35.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		549.00000	674	35.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		745.00000	668	35.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		566.00000	694	35.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		713.00000	638	35.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		532.00000	654	35.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		778.00000	699	35.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		515.00000	636	35.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		812.00000	730	35.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		485.00000	600	36.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		881.00000	794	36.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.61530	7.40460		31.41	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		707.00000	850	30.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		702.00000	635	30.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		766.00000	910	30.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		612.00000	545	30.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		787.00000	931	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		582.00000	516	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		986.00000	1,168	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		381.00000	353	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		1,145.00000	1,335	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		290.00000	270	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
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,212.00000	1,405	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			258.00000	240	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,247.00000	1,442	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			243.00000	226	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,079.00000	1,266	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			325.00000	301	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,247.00000	1,442	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			243.00000	226	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,079.00000	1,266	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			325.00000	301	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			956.00000	1,136	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			401.00000	371	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			898.00000	1,075	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			443.00000	410	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			870.00000	1,045	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			465.00000	430	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			848.00000	1,016	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			493.00000	450	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			827.00000	987	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			522.00000	472	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,047.00000	1,233	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			343.00000	318	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,178.00000	1,370	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			274.00000	255	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,112.00000	1,300	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			307.00000	285	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			927.00000	1,105	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			422.00000	390	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,319.00000	1,516	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			214.00000	200	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			927.00000	1,105	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			422.00000	390	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,047.00000	1,233	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			343.00000	318	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			787.00000	931	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			582.00000	516	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			746.00000	889	30.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			642.00000	574	30.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			707.00000	850	30.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			702.00000	635	30.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			669.00000	808	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			765.00000	693	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			1,016.00000	1,200	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			362.00000	335	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			956.00000	1,136	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
ZAAD On 12/06/2009 Currency Future	6.85	Put			401.00000	371	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			806.00000	959	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			552.00000	493	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			726.00000	870	30.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			672.00000	604	30.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			688.00000	829	30.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			733.00000	664	30.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			806.00000	959	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			552.00000	493	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,392.00000	1,592	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	176	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,547.00000	1,750	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			142.00000	134	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,469.00000	1,670	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			164.00000	154	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,392.00000	1,592	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			188.00000	176	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,319.00000	1,516	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			214.00000	200	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			986.00000	1,168	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			381.00000	353	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,507.00000	1,709	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			153.00000	144	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,430.00000	1,630	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	165	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,355.00000	1,553	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			201.00000	188	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,283.00000	1,478	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			228.00000	213	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,430.00000	1,630	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	165	29.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			635.00000	769	31.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			830.00000	754	31.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			652.00000	788	31.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			797.00000	723	31.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			618.00000	750	31.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			863.00000	785	31.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			746.00000	889	30.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			642.00000	574	30.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			602.00000	732	31.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			897.00000	816	31.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			571.00000	697	31.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			967.00000	881	31.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								508,782,930.80	39,313	505,323.00

Grand Total: 508,782,930.80 39,313 505,323.00