

# Daily MTM Report

Daily summary for 22/10/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			19.27500		19.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			10.26000		9.75000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.85500		9.42500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.57500		9.15000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.21700		12.18300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.99500		9.55000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.85500		9.42500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.85000		9.42000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.00000		9.56500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.83500		9.40000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.80300		9.36600			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				9.18000	8.74500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			11.29570		10.73860		51.19	1,376,900,647.20	121,896	282,853.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			803.00000	1,109	49.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			815.00000	564	49.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			541.00000	781	51.81	5,467,000,000.00	7,000	3,000.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,302.00000	985	51.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			985.00000	1,338	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			596.00000	392	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,055.00000	3,603	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			16.00000	7	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			913.00000	1,246	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			674.00000	450	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			783.00000	1,084	49.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			844.00000	588	49.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,427.00000	1,869	46.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			289.00000	173	46.83	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,462.00000	1,908	46.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			273.00000	163	46.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,797.00000	2,284	46.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			158.00000	88	46.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,569.00000	2,030	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			230.00000	134	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,643.00000	2,113	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			204.00000	117	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,497.00000	1,949	46.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			258.00000	153	46.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,719.00000	2,198	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			180.00000	102	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,569.00000	2,030	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			230.00000	134	46.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,877.00000	2,372	46.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			139.00000	76	46.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,837.00000	2,328	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			148.00000	82	46.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,217.00000	2,737	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			78.00000	41	46.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,001.00000	2,507	46.13	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			112.00000	61	46.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,351.00000	2,877	45.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			62.00000	32	45.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,396.00000	2,925	45.98	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			57.00000	29	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,442.00000	2,972	45.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			53.00000	26	45.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,534.00000	3,068	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			45.00000	22	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,488.00000	3,020	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			49.00000	24	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,673.00000	3,212	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			35.00000	16	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,768.00000	3,309	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			29.00000	13	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,306.00000	2,830	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			67.00000	34	46.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,863.00000	3,407	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			24.00000	11	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,673.00000	3,212	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			35.00000	16	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,580.00000	3,116	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			41.00000	20	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,129.00000	2,644	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			90.00000	48	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,580.00000	3,116	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			41.00000	20	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,217.00000	2,737	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			78.00000	41	46.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,043.00000	2,552	46.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			104.00000	56	46.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,959.00000	3,505	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			20.00000	9	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,863.00000	3,407	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			24.00000	11	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,488.00000	3,020	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			49.00000	24	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,911.00000	3,456	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			22.00000	10	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,815.00000	3,358	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			27.00000	12	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,720.00000	3,261	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			32.00000	15	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,627.00000	3,164	45.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.15	Put			38.00000	18	45.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,261.00000	2,783	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			72.00000	37	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,173.00000	2,690	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			84.00000	44	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,959.00000	2,462	46.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			121.00000	66	46.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,129.00000	2,644	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			90.00000	48	46.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,043.00000	2,552	46.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			104.00000	56	46.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,086.00000	2,598	46.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			97.00000	52	46.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,001.00000	2,507	46.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			112.00000	61	46.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,918.00000	2,417	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			129.00000	71	46.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,758.00000	2,241	46.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			169.00000	95	46.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,680.00000	2,155	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			192.00000	110	46.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,605.00000	2,071	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			217.00000	126	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,533.00000	1,989	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			244.00000	143	46.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,797.00000	2,284	46.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			158.00000	88	46.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,719.00000	2,198	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			180.00000	102	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,295.00000	1,715	47.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			357.00000	219	47.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,174.00000	1,570	47.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			436.00000	275	47.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,062.00000	1,434	47.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			524.00000	338	47.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,396.00000	2,925	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			57.00000	29	45.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,295.00000	1,715	47.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			357.00000	219	47.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,360.00000	1,791	46.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			321.00000	195	46.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,234.00000	1,641	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			395.00000	246	47.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,117.00000	1,501	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			479.00000	305	47.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,010.00000	1,369	48.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			571.00000	374	48.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,360.00000	1,791	46.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			321.00000	195	46.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,117.00000	1,501	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			479.00000	305	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,643.00000	2,113	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			204.00000	117	46.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,327.00000	1,753	47.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			338.00000	207	47.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,204.00000	1,606	47.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			415.00000	260	47.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,089.00000	1,467	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			501.00000	322	47.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			704.00000	988	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			966.00000	692	50.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			416.00000	615	53.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,677.00000	1,320	53.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			320.00000	488	55.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,081.00000	1,692	55.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,036.00000	1,401	47.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			547.00000	356	47.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			617.00000	879	51.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,128.00000	833	51.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			474.00000	693	52.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,485.00000	1,147	52.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			365.00000	547	54.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,876.00000	1,502	54.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,605.00000	2,071	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			217.00000	126	46.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,264.00000	1,678	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			376.00000	232	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			985.00000	1,338	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			596.00000	392	48.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			762.00000	1,059	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			874.00000	613	49.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			585.00000	839	51.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,197.00000	893	51.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			450.00000	661	52.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,561.00000	1,215	52.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			346.00000	523	54.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,958.00000	1,577	54.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			0.00000	436	55.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			0.00000	1,890	55.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			11.58600		10.98870		40.17	30,737,658.00	2,653	35,862.00

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	11.00	Call			1,086.00000	1,426	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,098.00000	840	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,259.00000	1,652	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			870.00000	666	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,182.00000	3,747	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			94.00000	61	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,192.00000	1,564	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			954.00000	728	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,748.00000	2,209	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			509.00000	373	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,053.00000	2,546	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			364.00000	260	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,914.00000	2,393	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			425.00000	307	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,780.00000	2,245	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			492.00000	359	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,983.00000	2,469	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			394.00000	283	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,846.00000	2,319	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			458.00000	333	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,125.00000	2,625	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			336.00000	239	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,466.00000	2,993	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			228.00000	157	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,427.00000	2,951	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			238.00000	165	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,586.00000	3,121	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			198.00000	135	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,586.00000	3,121	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			198.00000	135	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,627.00000	3,164	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			188.00000	128	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,751.00000	3,295	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			162.00000	109	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,709.00000	3,251	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			171.00000	115	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,668.00000	3,208	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			179.00000	122	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,835.00000	3,384	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			146.00000	98	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,627.00000	3,164	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			188.00000	128	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,050.00000	3,609	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			111.00000	73	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,963.00000	3,519	39.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put			124.00000	83	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,877.00000	3,429	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			139.00000	93	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,793.00000	3,340	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			154.00000	104	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,546.00000	3,078	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			207.00000	142	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,388.00000	2,909	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			249.00000	173	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,793.00000	3,340	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			154.00000	104	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,709.00000	3,251	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			171.00000	115	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,388.00000	2,909	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			249.00000	173	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,311.00000	2,826	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			272.00000	190	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,094.00000	3,655	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			105.00000	69	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,006.00000	3,564	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			118.00000	78	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,920.00000	3,473	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			131.00000	87	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,506.00000	3,036	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			217.00000	150	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,006.00000	3,564	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			118.00000	78	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,920.00000	3,473	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			131.00000	87	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,506.00000	3,036	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			217.00000	150	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,427.00000	2,951	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			238.00000	165	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,349.00000	2,868	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			261.00000	182	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,050.00000	3,609	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			111.00000	73	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,963.00000	3,519	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			124.00000	83	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,546.00000	3,078	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			207.00000	142	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,835.00000	3,384	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			146.00000	98	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,273.00000	2,786	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			284.00000	200	39.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,198.00000	2,705	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			310.00000	219	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,125.00000	2,625	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			336.00000	239	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,198.00000	2,705	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			310.00000	219	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,983.00000	2,469	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			394.00000	283	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,846.00000	2,319	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			458.00000	333	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,780.00000	2,245	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			492.00000	359	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,349.00000	2,868	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			261.00000	182	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,053.00000	2,546	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			364.00000	260	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,716.00000	2,174	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			527.00000	388	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,653.00000	2,103	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			565.00000	417	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,592.00000	2,034	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			604.00000	448	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,716.00000	2,174	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			527.00000	388	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,653.00000	2,103	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			565.00000	417	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,533.00000	1,967	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			644.00000	481	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,018.00000	2,507	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			379.00000	271	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,948.00000	2,431	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			409.00000	295	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,880.00000	2,356	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			441.00000	320	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,813.00000	2,282	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			474.00000	346	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,685.00000	2,138	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			546.00000	402	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,623.00000	2,069	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			584.00000	433	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,562.00000	2,000	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			624.00000	464	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,504.00000	1,934	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			665.00000	498	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,391.00000	1,805	39.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.35	Put			752.00000	569	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,337.00000	1,742	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			798.00000	606	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,284.00000	1,681	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			846.00000	645	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,236.00000	1,622	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			898.00000	686	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,149.00000	1,508	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,010.00000	772	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,107.00000	1,453	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,068.00000	817	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,066.00000	1,399	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,128.00000	863	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,027.00000	1,347	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,189.00000	911	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,562.00000	2,000	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			624.00000	464	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,504.00000	1,934	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			665.00000	498	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,446.00000	1,868	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			708.00000	532	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,284.00000	1,681	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			846.00000	645	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,236.00000	1,622	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			898.00000	686	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,475.00000	1,901	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			686.00000	515	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,418.00000	1,836	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			730.00000	550	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,364.00000	1,773	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			775.00000	587	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,310.00000	1,712	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			822.00000	626	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,215.00000	1,593	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			926.00000	707	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,170.00000	1,536	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			981.00000	750	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,127.00000	1,480	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,039.00000	794	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			0.00000	1,536	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	750	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			0.00000	1,373	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			0.00000	887	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			0.00000	1,322	39.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			0.00000	936	39.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.30	Call			0.00000	1,283	39.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	997	39.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			0.00000	1,242	39.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			0.00000	1,056	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.83850		11.21660		36.40	449,863.00	38	2,185.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,283.00000	1,649	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,266.00000	1,010	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,430.00000	1,839	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,064.00000	850	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,529.00000	1,954	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			962.00000	766	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,387.00000	1,783	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,120.00000	895	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,924.00000	2,399	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			657.00000	511	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,213.00000	2,718	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			497.00000	379	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,081.00000	2,573	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			565.00000	435	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,955.00000	2,433	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			638.00000	495	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,147.00000	2,645	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			530.00000	406	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,017.00000	2,503	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			601.00000	464	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,281.00000	2,792	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			465.00000	353	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,604.00000	3,140	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			337.00000	252	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,604.00000	3,140	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			337.00000	252	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,717.00000	3,261	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			300.00000	223	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,755.00000	3,302	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			288.00000	214	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,794.00000	3,343	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			277.00000	205	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,872.00000	3,426	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			255.00000	188	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,833.00000	3,385	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			266.00000	196	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,992.00000	3,553	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			225.00000	164	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,833.00000	3,385	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			266.00000	196	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,679.00000	3,221	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			312.00000	232	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,155.00000	3,725	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			189.00000	136	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,073.00000	3,638	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			206.00000	150	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,912.00000	3,468	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			245.00000	180	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,530.00000	3,061	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			363.00000	272	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,457.00000	2,982	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			390.00000	294	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,114.00000	3,682	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			197.00000	143	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,032.00000	3,596	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			216.00000	157	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,951.00000	3,510	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			235.00000	172	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,641.00000	3,180	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			324.00000	242	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,566.00000	3,100	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			350.00000	262	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,493.00000	3,021	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			377.00000	283	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,323.00000	3,901	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			156.00000	112	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,239.00000	3,812	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			172.00000	124	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,912.00000	3,468	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			245.00000	180	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,992.00000	3,553	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			225.00000	164	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,197.00000	3,769	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			180.00000	130	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,032.00000	3,596	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			216.00000	157	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,641.00000	3,180	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			324.00000	242	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,872.00000	3,426	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			255.00000	188	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,794.00000	3,343	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			277.00000	205	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,717.00000	3,261	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			300.00000	223	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,493.00000	3,021	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Put			377.00000	283	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,421.00000	2,944	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			405.00000	305	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,351.00000	2,867	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			434.00000	329	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,421.00000	2,944	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			405.00000	305	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,081.00000	2,573	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			565.00000	435	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,147.00000	2,645	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			530.00000	406	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,894.00000	2,365	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			677.00000	527	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,834.00000	2,299	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			717.00000	560	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,775.00000	2,233	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			759.00000	595	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,351.00000	2,867	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			434.00000	329	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,017.00000	2,503	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			601.00000	464	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,834.00000	2,299	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			717.00000	560	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,718.00000	2,169	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			802.00000	630	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,281.00000	2,792	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			465.00000	353	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,955.00000	2,433	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			638.00000	495	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,180.00000	2,681	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			513.00000	393	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,114.00000	2,609	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			547.00000	420	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,049.00000	2,538	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			583.00000	449	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,986.00000	2,468	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			619.00000	479	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,864.00000	2,332	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			697.00000	543	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,804.00000	2,266	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			738.00000	577	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,747.00000	2,201	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			780.00000	612	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,690.00000	2,137	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			824.00000	649	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,581.00000	2,014	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			915.00000	726	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,478.00000	1,896	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,011.00000	808	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,344.00000	1,728	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,177.00000	940	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,303.00000	1,675	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,236.00000	987	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,263.00000	1,623	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,297.00000	1,035	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,225.00000	1,572	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,358.00000	1,084	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,718.00000	2,169	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			802.00000	630	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,663.00000	2,106	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			846.00000	668	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,608.00000	2,044	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			892.00000	706	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,555.00000	1,984	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			939.00000	746	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,503.00000	1,925	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			987.00000	787	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,453.00000	1,867	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,036.00000	829	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,408.00000	1,811	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,092.00000	872	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,365.00000	1,756	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,149.00000	917	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,323.00000	1,702	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,207.00000	963	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,663.00000	2,106	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			846.00000	668	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,555.00000	1,984	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			939.00000	746	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,453.00000	1,867	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,036.00000	829	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,408.00000	1,811	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,092.00000	872	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,323.00000	1,702	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,207.00000	963	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	1,598	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			0.00000	1,059	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	1,547	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			0.00000	1,109	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	1,503	35.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.50	Put			0.00000	1,164	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	1,462	35.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			0.00000	1,224	35.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			18.41210		18.16310		56.43	12,336,107.00	670	21,230.00
£ / R On 12/12/2008 Currency Future	18.15	Call			0.00000	1,659	56.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			0.00000	1,397	56.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,618.00000	1,881	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,155.00000	1,169	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,618.00000	1,881	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,155.00000	1,169	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,438.00000	1,682	55.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,374.00000	1,369	55.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			2,224.00000	2,502	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			711.00000	740	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2,700.00000	2,981	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			487.00000	519	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,524.00000	2,804	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			560.00000	592	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,593.00000	2,874	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			530.00000	562	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,736.00000	3,017	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			473.00000	505	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,809.00000	3,090	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			446.00000	478	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			2,883.00000	3,164	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			420.00000	452	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			3,269.00000	3,549	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			305.00000	337	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,349.00000	3,628	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			286.00000	316	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			3,471.00000	3,750	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			258.00000	287	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			3,309.00000	3,588	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			295.00000	326	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			3,229.00000	3,509	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			316.00000	347	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			3,111.00000	3,392	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			348.00000	380	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,512.00000	3,790	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			249.00000	278	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,595.00000	3,873	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			232.00000	261	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			3,430.00000	3,709	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			267.00000	297	55.76	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 12/12/2008 Currency Future	14.75	Call			3,636.00000	3,914	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			223.00000	252	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,763.00000	4,040	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			200.00000	228	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			3,978.00000	4,253	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			165.00000	191	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			3,892.00000	4,167	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			179.00000	205	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,806.00000	4,082	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			193.00000	220	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,721.00000	3,998	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			208.00000	236	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,553.00000	3,831	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			240.00000	269	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,389.00000	3,669	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			276.00000	306	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,678.00000	3,956	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			215.00000	244	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,349.00000	3,628	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			286.00000	316	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			3,189.00000	3,470	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			326.00000	358	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			3,150.00000	3,431	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			337.00000	369	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			3,073.00000	3,353	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			359.00000	391	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,996.00000	3,277	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			383.00000	415	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			3,935.00000	4,210	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			172.00000	198	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			3,849.00000	4,125	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			185.00000	212	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,763.00000	4,040	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			200.00000	228	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			3,034.00000	3,315	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			371.00000	403	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,958.00000	3,239	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			395.00000	427	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,920.00000	3,201	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			407.00000	439	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,595.00000	3,873	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			232.00000	261	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			3,189.00000	3,470	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			326.00000	358	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,806.00000	4,082	55.76	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 12/12/2008 Currency Future	14.55	Put			193.00000	220	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,721.00000	3,998	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			208.00000	236	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,389.00000	3,669	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			276.00000	306	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			3,309.00000	3,588	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			295.00000	326	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,512.00000	3,790	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			249.00000	278	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			3,111.00000	3,392	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			348.00000	380	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,809.00000	3,090	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			446.00000	478	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,664.00000	2,945	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			501.00000	533	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,593.00000	2,874	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			530.00000	562	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,958.00000	3,239	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			395.00000	427	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,736.00000	3,017	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			473.00000	505	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,455.00000	2,735	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			592.00000	623	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,736.00000	3,017	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			473.00000	505	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,524.00000	2,804	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			560.00000	592	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,388.00000	2,667	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			625.00000	655	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			2,321.00000	2,600	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			658.00000	688	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,388.00000	2,667	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			625.00000	655	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			2,256.00000	2,534	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			693.00000	722	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,996.00000	3,277	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			383.00000	415	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,920.00000	3,201	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			407.00000	439	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			2,846.00000	3,127	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			433.00000	465	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,772.00000	3,053	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			459.00000	491	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,628.00000	2,909	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			515.00000	547	55.76	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 12/12/2008 Currency Future	16.15	Call			2,558.00000	2,839	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			545.00000	576	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,489.00000	2,769	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			576.00000	607	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,421.00000	2,701	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			608.00000	639	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			2,354.00000	2,633	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			641.00000	671	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			2,289.00000	2,567	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			676.00000	705	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			2,161.00000	2,437	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			748.00000	775	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			2,099.00000	2,374	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			786.00000	812	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			2,038.00000	2,312	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			825.00000	850	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,978.00000	2,251	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			865.00000	889	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,570.00000	1,829	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,207.00000	1,216	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,526.00000	1,777	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,263.00000	1,265	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			1,481.00000	1,726	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,318.00000	1,314	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,395.00000	1,637	56.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,432.00000	1,425	56.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,354.00000	1,594	56.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,491.00000	1,482	56.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,314.00000	1,552	56.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,551.00000	1,540	56.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1,275.00000	1,511	56.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			1,612.00000	1,599	56.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,891.00000	2,162	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			928.00000	950	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,834.00000	2,104	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			971.00000	991	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,778.00000	2,046	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,015.00000	1,034	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,724.00000	1,990	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,061.00000	1,078	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,670.00000	1,935	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,107.00000	1,123	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,778.00000	2,046	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,015.00000	1,034	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,670.00000	1,935	55.76	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 12/12/2008 Currency Future	17.60	Put		1,107.00000	1,123	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call		1,526.00000	1,777	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put		1,263.00000	1,265	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call		1,438.00000	1,682	55.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put		1,374.00000	1,369	55.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call		0.00000	1,855	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put		0.00000	1,193	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call		0.00000	1,802	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put		0.00000	1,240	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call		0.00000	1,751	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put		0.00000	1,289	55.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call		0.00000	1,704	55.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put		0.00000	1,342	55.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call		0.00000	1,616	56.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put		0.00000	1,453	56.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call		0.00000	1,573	56.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put		0.00000	1,511	56.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call		0.00000	1,532	56.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put		0.00000	1,569	56.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call		0.00000	1,491	56.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put		0.00000	1,629	56.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.82290	18.50700		40.10	395,280.90	21	17,066.00
£ / R On 16/03/2009 Currency Future	18.50	Call		0.00000	2,021	39.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put		0.00000	1,698	39.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		1,924.00000	2,242	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put		1,467.00000	1,469	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call		1,974.00000	2,294	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put		1,417.00000	1,421	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		1,751.00000	2,042	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		1,694.00000	1,669	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call		2,529.00000	2,865	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put		972.00000	992	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		3,010.00000	3,353	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		703.00000	730	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call		2,811.00000	3,152	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put		804.00000	829	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		2,876.00000	3,218	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		769.00000	795	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		3,078.00000	3,421	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		671.00000	698	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		2,747.00000	3,086	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		840.00000	863	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		3,147.00000	3,491	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		640.00000	668	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call		3,507.00000	3,852	39.57	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	15.50	Put			500.00000	529	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,581.00000	3,927	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			474.00000	504	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,733.00000	4,079	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			426.00000	456	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,619.00000	3,965	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			462.00000	492	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,581.00000	3,927	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			474.00000	504	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,544.00000	3,889	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			487.00000	516	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			3,433.00000	3,778	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			526.00000	555	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,772.00000	4,117	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			415.00000	444	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,849.00000	4,195	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			392.00000	422	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			3,888.00000	4,234	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			381.00000	411	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			4,209.00000	4,554	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			302.00000	331	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			4,128.00000	4,473	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			321.00000	350	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,047.00000	4,392	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			340.00000	369	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,967.00000	4,313	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			360.00000	390	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			3,810.00000	4,156	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			403.00000	433	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,657.00000	4,002	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			450.00000	480	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,047.00000	4,392	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			340.00000	369	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,967.00000	4,313	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			360.00000	390	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,657.00000	4,002	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			450.00000	480	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			3,360.00000	3,705	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			553.00000	582	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,288.00000	3,633	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			581.00000	610	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			4,168.00000	4,513	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			311.00000	340	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			4,087.00000	4,432	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			330.00000	360	39.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.85	Call			4,007.00000	4,353	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			350.00000	380	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			3,928.00000	4,273	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			371.00000	400	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,695.00000	4,041	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			438.00000	468	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,288.00000	3,633	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			581.00000	610	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,217.00000	3,561	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			610.00000	639	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,849.00000	4,195	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			392.00000	422	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,772.00000	4,117	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			415.00000	444	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,619.00000	3,965	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			462.00000	492	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3,470.00000	3,815	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			513.00000	542	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,396.00000	3,742	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			539.00000	569	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			3,324.00000	3,669	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			567.00000	596	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			3,252.00000	3,597	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			595.00000	624	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,396.00000	3,742	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			539.00000	569	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			3,010.00000	3,353	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			703.00000	730	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,943.00000	3,285	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			736.00000	762	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,876.00000	3,218	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			769.00000	795	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,217.00000	3,561	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			610.00000	639	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			2,683.00000	3,022	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			876.00000	899	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			3,147.00000	3,491	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			640.00000	668	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			3,078.00000	3,421	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			671.00000	698	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,943.00000	3,285	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			736.00000	762	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,747.00000	3,086	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			840.00000	863	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,621.00000	2,959	39.57	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	16.80	Put			914.00000	936	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			3,112.00000	3,456	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			655.00000	683	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			3,044.00000	3,387	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			687.00000	714	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			2,976.00000	3,319	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			719.00000	746	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			2,909.00000	3,251	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			752.00000	778	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2,844.00000	3,185	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			787.00000	812	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2,779.00000	3,119	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			822.00000	846	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,715.00000	3,054	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			858.00000	881	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,652.00000	2,990	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			895.00000	917	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,590.00000	2,927	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			933.00000	954	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,217.00000	3,561	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			610.00000	639	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,469.00000	2,804	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,012.00000	1,031	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2,411.00000	2,744	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,054.00000	1,071	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2,353.00000	2,684	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,096.00000	1,111	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			2,296.00000	2,626	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,139.00000	1,153	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,878.00000	2,191	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,521.00000	1,518	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,834.00000	2,140	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			1,577.00000	1,567	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,792.00000	2,091	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,635.00000	1,618	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,711.00000	2,000	39.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			1,754.00000	1,727	39.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,672.00000	1,959	39.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			1,815.00000	1,786	39.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,634.00000	1,920	39.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			1,877.00000	1,847	39.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,596.00000	1,881	40.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			1,939.00000	1,908	40.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2,185.00000	2,512	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,228.00000	1,239	39.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.65	Call			2,131.00000	2,456	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,274.00000	1,283	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			2,078.00000	2,401	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,321.00000	1,328	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,026.00000	2,347	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,369.00000	1,374	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,131.00000	2,456	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,274.00000	1,283	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,026.00000	2,347	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,369.00000	1,374	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,878.00000	2,191	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,521.00000	1,518	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,792.00000	2,091	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,635.00000	1,618	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	2,216	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			0.00000	1,493	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	2,165	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			0.00000	1,542	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	2,115	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			0.00000	1,592	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	2,066	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			0.00000	1,643	39.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	1,980	39.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			0.00000	1,757	39.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	1,939	39.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			0.00000	1,816	39.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	1,900	40.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			0.00000	1,877	40.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	1,861	40.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			0.00000	1,939	40.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			19.16510		18.82000		35.45	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	2,302	35.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			0.00000	1,937	35.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2,170.00000	2,519	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			1,700.00000	1,704	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			2,219.00000	2,570	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			1,649.00000	1,655	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			2,002.00000	2,323	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			1,932.00000	1,907	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			2,757.00000	3,123	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,187.00000	1,208	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			3,250.00000	3,624	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			880.00000	909	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			3,058.00000	3,430	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			988.00000	1,015	35.01	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	16.70	Call			3,090.00000	3,462	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			970.00000	997	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,282.00000	3,657	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			862.00000	892	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,027.00000	3,399	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,007.00000	1,033	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,348.00000	3,723	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			828.00000	858	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3,726.00000	4,104	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			656.00000	689	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,833.00000	4,211	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			613.00000	646	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3,943.00000	4,321	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			573.00000	606	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,797.00000	4,175	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			627.00000	660	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			3,761.00000	4,139	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			641.00000	674	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,690.00000	4,068	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			670.00000	703	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4,016.00000	4,395	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			546.00000	580	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			4,091.00000	4,470	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			521.00000	555	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,833.00000	4,211	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			613.00000	646	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			4,129.00000	4,507	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			509.00000	542	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,437.00000	4,815	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			417.00000	450	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,359.00000	4,737	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			439.00000	472	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4,281.00000	4,660	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			461.00000	495	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4,205.00000	4,583	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			485.00000	518	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,054.00000	4,432	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			534.00000	567	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,979.00000	4,358	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			559.00000	593	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3,906.00000	4,284	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			586.00000	619	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,437.00000	4,815	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			417.00000	450	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,359.00000	4,737	35.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			439.00000	472	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,054.00000	4,432	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			534.00000	567	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,979.00000	4,358	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			559.00000	593	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,243.00000	4,621	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			473.00000	506	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,167.00000	4,545	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			497.00000	530	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,869.00000	4,248	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			599.00000	633	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,655.00000	4,033	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			685.00000	718	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,690.00000	4,068	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			670.00000	703	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,620.00000	3,998	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			700.00000	733	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,551.00000	3,928	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			731.00000	763	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4,398.00000	4,776	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			428.00000	461	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			4,320.00000	4,698	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			450.00000	483	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,243.00000	4,621	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			473.00000	506	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,167.00000	4,545	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			497.00000	530	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,869.00000	4,248	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			599.00000	633	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,797.00000	4,175	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			627.00000	660	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,482.00000	3,859	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			762.00000	794	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,415.00000	3,791	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			795.00000	826	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,620.00000	3,998	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			700.00000	733	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,482.00000	3,859	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			762.00000	794	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,585.00000	3,963	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			715.00000	748	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,517.00000	3,893	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			747.00000	778	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,282.00000	3,657	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			862.00000	892	35.01	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	16.50	Call			3,217.00000	3,591	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			897.00000	926	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,153.00000	3,526	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			933.00000	961	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,551.00000	3,928	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			731.00000	763	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,348.00000	3,723	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			828.00000	858	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,153.00000	3,526	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			933.00000	961	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,027.00000	3,399	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,007.00000	1,033	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,415.00000	3,791	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			795.00000	826	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			3,090.00000	3,462	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			970.00000	997	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,966.00000	3,336	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,046.00000	1,071	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			2,905.00000	3,274	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,085.00000	1,109	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,966.00000	3,336	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,046.00000	1,071	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			2,845.00000	3,213	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,125.00000	1,148	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,315.00000	3,690	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			845.00000	875	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			3,185.00000	3,558	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			915.00000	943	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			3,121.00000	3,494	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			951.00000	979	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,996.00000	3,367	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,026.00000	1,052	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,935.00000	3,305	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,065.00000	1,090	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			2,875.00000	3,244	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,105.00000	1,129	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			2,816.00000	3,183	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,146.00000	1,168	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			3,449.00000	3,825	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			779.00000	810	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			3,381.00000	3,757	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			811.00000	842	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,315.00000	3,690	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			845.00000	875	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,996.00000	3,367	35.01	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	16.85	Put			1,026.00000	1,052	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,699.00000	3,064	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,229.00000	1,249	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,643.00000	3,006	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,273.00000	1,291	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,587.00000	2,949	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,317.00000	1,334	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,532.00000	2,892	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,362.00000	1,377	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,125.00000	2,469	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,755.00000	1,753	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			2,083.00000	2,419	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			1,813.00000	1,804	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,042.00000	2,370	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,872.00000	1,855	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,963.00000	2,282	35.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			1,993.00000	1,967	35.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,925.00000	2,242	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,055.00000	2,027	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,887.00000	2,203	35.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,117.00000	2,088	35.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1,851.00000	2,165	35.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,181.00000	2,150	35.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,424.00000	2,782	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,454.00000	1,467	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,372.00000	2,728	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,502.00000	1,512	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			2,320.00000	2,674	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			1,550.00000	1,559	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,269.00000	2,622	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,599.00000	1,606	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,372.00000	2,728	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,502.00000	1,512	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,269.00000	2,622	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,599.00000	1,606	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,125.00000	2,469	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,755.00000	1,753	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,042.00000	2,370	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,872.00000	1,855	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	2,494	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			0.00000	1,728	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	2,444	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			0.00000	1,779	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	2,395	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			0.00000	1,830	35.01	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	18.70	Call			0.00000	2,346	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			0.00000	1,881	35.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	2,262	35.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			0.00000	1,997	35.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	2,223	35.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			0.00000	2,057	35.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	2,184	35.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			0.00000	2,119	35.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	2,147	35.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			0.00000	2,181	35.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			14.55040		14.13310		50.44	419,662,636.80	28,842	80,227.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,780.00000	3,119	43.42	6,238,000,000.00	2,000	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			147.00000	69	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			1,033.00000	1,264	49.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,050.00000	864	49.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,188.00000	1,436	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			855.00000	685	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,264.00000	1,517	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			781.00000	616	47.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,055.00000	1,288	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,022.00000	837	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,649.00000	1,917	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			516.00000	367	46.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,063.00000	2,357	45.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			330.00000	207	45.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			1,884.00000	2,167	45.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			401.00000	266	45.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,748.00000	2,021	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			464.00000	321	45.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,919.00000	2,204	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			386.00000	253	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			2,175.00000	2,476	44.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			292.00000	176	44.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,489.00000	2,810	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			206.00000	110	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,449.00000	2,767	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			216.00000	117	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,530.00000	2,853	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			197.00000	103	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,449.00000	2,767	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			216.00000	117	44.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,291.00000	2,599	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			258.00000	148	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			2,330.00000	2,640	44.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.05	Put			247.00000	140	44.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			2,252.00000	2,558	44.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			269.00000	157	44.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,612.00000	2,941	43.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			179.00000	90	43.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,571.00000	2,897	43.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			188.00000	97	43.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,654.00000	2,985	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			171.00000	85	43.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,738.00000	3,074	43.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			155.00000	74	43.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,953.00000	3,302	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			120.00000	52	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,866.00000	3,210	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			133.00000	60	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,696.00000	3,029	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			163.00000	79	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,369.00000	2,682	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			236.00000	132	44.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,909.00000	3,256	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			126.00000	55	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,823.00000	3,164	43.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			140.00000	64	43.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,489.00000	2,810	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			206.00000	110	44.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,409.00000	2,725	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			226.00000	124	44.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			2,214.00000	2,517	44.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			280.00000	166	44.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			2,138.00000	2,436	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			305.00000	186	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,100.00000	2,397	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			317.00000	196	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			2,027.00000	2,318	45.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			344.00000	218	45.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,953.00000	3,302	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			120.00000	52	43.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,866.00000	3,210	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			133.00000	60	43.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,530.00000	2,853	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			197.00000	103	43.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,100.00000	2,397	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			317.00000	196	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,955.00000	2,242	45.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			372.00000	241	45.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.30	Call			2,138.00000	2,436	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			305.00000	186	44.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,991.00000	2,280	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			358.00000	229	45.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,696.00000	3,029	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			163.00000	79	43.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,291.00000	2,599	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			258.00000	148	44.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,063.00000	2,357	45.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			330.00000	207	45.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,919.00000	2,204	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			386.00000	253	45.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,849.00000	2,130	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			416.00000	279	45.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,955.00000	2,242	45.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			372.00000	241	45.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,815.00000	2,093	45.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			432.00000	293	45.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,682.00000	1,951	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			498.00000	351	46.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,617.00000	1,884	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			534.00000	383	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,554.00000	1,818	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			571.00000	418	46.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,493.00000	1,754	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			610.00000	454	46.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,781.00000	2,057	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			448.00000	307	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,714.00000	1,986	46.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			481.00000	336	46.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,617.00000	1,884	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			534.00000	383	46.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,781.00000	2,057	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			448.00000	307	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,585.00000	1,851	46.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			552.00000	400	46.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,523.00000	1,786	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			590.00000	436	46.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,463.00000	1,723	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			630.00000	473	46.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,404.00000	1,662	47.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			671.00000	512	47.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,237.00000	1,489	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			804.00000	639	47.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			1,143.00000	1,385	48.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.90	Put			910.00000	734	48.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			1,098.00000	1,335	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			965.00000	785	48.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			1,013.00000	1,242	49.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,080.00000	891	49.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			972.00000	1,197	49.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,139.00000	947	49.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			934.00000	1,154	49.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,200.00000	1,004	49.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			896.00000	1,113	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,263.00000	1,063	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,433.00000	1,692	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			650.00000	492	47.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,375.00000	1,632	47.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			692.00000	532	47.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,319.00000	1,574	47.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			736.00000	573	47.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,211.00000	1,462	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			828.00000	662	48.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			1,165.00000	1,410	48.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			882.00000	710	48.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			1,121.00000	1,360	48.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			937.00000	759	48.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			1,076.00000	1,311	48.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			993.00000	811	48.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,347.00000	1,603	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			714.00000	552	47.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,291.00000	1,545	47.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			758.00000	595	47.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,188.00000	1,436	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			855.00000	685	48.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,055.00000	1,288	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,022.00000	837	49.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			0.00000	1,219	49.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			0.00000	919	49.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			0.00000	1,176	49.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			0.00000	975	49.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			0.00000	1,134	50.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			0.00000	1,033	50.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			0.00000	1,093	50.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			0.00000	1,093	50.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.90600		14.42780		40.75	4,322,740.00	290	14,838.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,437.00000	1,704	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,460.00000	1,248	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,603.00000	1,883	38.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.05	Put			1,225.00000	1,027	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,624.00000	1,906	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,197.00000	1,000	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,457.00000	1,725	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,430.00000	1,219	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,638.00000	3,009	35.45	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			410.00000	303	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,985.00000	2,302	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			807.00000	646	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			2,305.00000	2,652	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			577.00000	446	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			2,154.00000	2,488	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			676.00000	532	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			2,067.00000	2,393	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			739.00000	587	36.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,213.00000	2,552	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			635.00000	496	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,433.00000	2,790	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			505.00000	384	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,709.00000	3,085	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			381.00000	279	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,709.00000	3,085	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			381.00000	279	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,745.00000	3,123	35.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			367.00000	267	35.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,673.00000	3,047	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			396.00000	291	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,534.00000	2,898	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			456.00000	342	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,568.00000	2,935	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			441.00000	329	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,467.00000	2,826	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			489.00000	370	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,858.00000	3,240	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			330.00000	234	35.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,603.00000	2,972	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			425.00000	316	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,782.00000	3,162	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			354.00000	256	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			3,174.00000	3,571	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			246.00000	165	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			3,093.00000	3,485	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			265.00000	179	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			3,013.00000	3,401	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			286.00000	195	34.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.80	Call			2,935.00000	3,320	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			307.00000	214	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,568.00000	2,935	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			441.00000	329	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			3,133.00000	3,528	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			255.00000	172	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,053.00000	3,443	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			275.00000	187	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,974.00000	3,360	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			296.00000	204	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,896.00000	3,280	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			318.00000	224	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,819.00000	3,201	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			342.00000	245	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,745.00000	3,123	35.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			367.00000	267	35.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,935.00000	3,320	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			307.00000	214	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,500.00000	2,862	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			472.00000	356	35.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,673.00000	3,047	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			396.00000	291	35.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,400.00000	2,755	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			522.00000	399	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,336.00000	2,686	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			558.00000	430	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,400.00000	2,755	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			522.00000	399	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,336.00000	2,686	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			558.00000	430	36.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			2,274.00000	2,619	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			596.00000	463	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,368.00000	2,721	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			540.00000	415	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,053.00000	3,443	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			275.00000	187	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,896.00000	3,280	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			318.00000	224	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,534.00000	2,898	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			456.00000	342	35.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,368.00000	2,721	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			540.00000	415	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,243.00000	2,585	36.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			615.00000	479	36.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			2,183.00000	2,520	36.56	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.90	Put			655.00000	514	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,933.00000	2,243	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			855.00000	687	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,808.00000	2,107	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			981.00000	801	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,692.00000	1,979	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,114.00000	923	38.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,581.00000	1,859	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,253.00000	1,053	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			2,124.00000	2,456	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			697.00000	550	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			2,011.00000	2,332	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			784.00000	626	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,907.00000	2,215	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			879.00000	709	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,808.00000	2,107	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			981.00000	801	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,243.00000	2,585	36.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			615.00000	479	36.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,761.00000	2,054	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,033.00000	848	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,497.00000	1,769	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,370.00000	1,163	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,833.00000	2,133	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			955.00000	777	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,560.00000	1,836	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,282.00000	1,080	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,214.00000	3,614	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			236.00000	158	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,833.00000	2,133	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			955.00000	777	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,560.00000	1,836	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,282.00000	1,080	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,715.00000	2,004	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,087.00000	898	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,234.00000	1,487	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,807.00000	1,581	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1,048.00000	1,277	41.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,221.00000	1,971	41.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			893.00000	1,100	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,666.00000	2,394	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			764.00000	951	43.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,137.00000	2,845	43.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,213.00000	2,552	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			635.00000	496	36.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.45	Call			1,882.00000	2,188	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			904.00000	732	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,360.00000	1,622	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,582.00000	1,366	40.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,153.00000	1,395	41.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,975.00000	1,739	41.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			980.00000	1,199	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,403.00000	2,143	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			837.00000	1,034	43.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,859.00000	2,578	43.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			15.20660		14.69190		36.06	0.00	0	65.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,673.00000	1,954	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,681.00000	1,447	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,838.00000	2,158	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,446.00000	1,252	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,886.00000	2,212	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,394.00000	1,205	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,692.00000	1,979	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,651.00000	1,422	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2,255.00000	2,614	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,063.00000	907	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,611.00000	2,997	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			819.00000	690	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,458.00000	2,833	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			916.00000	776	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,340.00000	2,706	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			998.00000	849	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,488.00000	2,865	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			896.00000	759	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,706.00000	3,098	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			764.00000	642	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,004.00000	3,416	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			612.00000	509	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,970.00000	3,380	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			628.00000	523	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			3,038.00000	3,452	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			597.00000	496	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,970.00000	3,380	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			628.00000	523	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,836.00000	3,237	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			694.00000	581	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,869.00000	3,272	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			677.00000	566	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,770.00000	3,167	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			728.00000	611	35.55	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	12.05	Call			3,179.00000	3,601	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			537.00000	444	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,902.00000	3,308	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			660.00000	551	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			3,073.00000	3,489	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			581.00000	483	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,143.00000	3,563	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			551.00000	457	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,108.00000	3,526	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			566.00000	470	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,434.00000	3,869	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			442.00000	363	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			3,360.00000	3,791	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			468.00000	385	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			3,286.00000	3,714	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			495.00000	408	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			3,214.00000	3,638	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			522.00000	432	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,936.00000	3,344	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			644.00000	537	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,397.00000	3,830	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			455.00000	374	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,323.00000	3,753	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			481.00000	396	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			3,250.00000	3,676	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			508.00000	420	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,836.00000	3,237	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			694.00000	581	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,143.00000	3,563	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			551.00000	457	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,803.00000	3,202	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			711.00000	596	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,738.00000	3,133	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			746.00000	626	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,179.00000	3,601	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			537.00000	444	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,108.00000	3,526	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			566.00000	470	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,642.00000	3,031	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			800.00000	674	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,471.00000	3,908	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			429.00000	352	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,323.00000	3,753	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			481.00000	396	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,770.00000	3,167	35.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			728.00000	611	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,580.00000	2,964	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			838.00000	707	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,518.00000	2,898	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			876.00000	741	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,642.00000	3,031	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			800.00000	674	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,803.00000	3,202	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			711.00000	596	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,674.00000	3,064	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			782.00000	658	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,004.00000	3,416	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			612.00000	509	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,936.00000	3,344	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			644.00000	537	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,674.00000	3,064	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			782.00000	658	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,611.00000	2,997	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			819.00000	690	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,549.00000	2,931	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			857.00000	724	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,518.00000	2,898	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			876.00000	741	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,399.00000	2,769	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			957.00000	812	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			2,283.00000	2,644	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,041.00000	888	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,227.00000	2,583	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,085.00000	927	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2,172.00000	2,523	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,130.00000	967	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2,117.00000	2,464	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,176.00000	1,008	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,428.00000	2,801	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			936.00000	794	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,369.00000	2,737	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			977.00000	831	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2,312.00000	2,675	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,020.00000	868	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,227.00000	2,583	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,085.00000	927	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,369.00000	2,737	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			977.00000	831	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2,199.00000	2,553	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,107.00000	947	35.55	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	13.70	Call			2,144.00000	2,494	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,153.00000	987	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2,091.00000	2,435	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,199.00000	1,029	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			2,038.00000	2,378	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,246.00000	1,071	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,862.00000	2,185	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,420.00000	1,228	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,816.00000	2,132	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,474.00000	1,275	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,774.00000	2,080	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,532.00000	1,323	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,733.00000	2,029	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,591.00000	1,372	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,653.00000	1,930	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,712.00000	1,473	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,615.00000	1,884	35.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,774.00000	1,528	35.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,578.00000	1,843	35.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,836.00000	1,587	35.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,542.00000	1,803	35.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,900.00000	1,646	35.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,986.00000	2,321	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,295.00000	1,115	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,936.00000	2,266	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,344.00000	1,159	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,795.00000	2,106	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,503.00000	1,299	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,753.00000	2,054	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,561.00000	1,348	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,712.00000	2,004	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,621.00000	1,397	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	2,158	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			0.00000	1,252	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	2,106	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			0.00000	1,299	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	2,004	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			0.00000	1,397	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	1,905	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			0.00000	1,499	35.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	1,864	35.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			0.00000	1,557	35.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	1,823	35.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			0.00000	1,616	35.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	1,783	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Put			0.00000	1,677	35.93	0.00	0	0.00
ALBI On 06/11/2008 Index Future			260.15600		266.31700		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			18,901.00000	361	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,731.00000	48,801	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			268.00900		274.35700		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			276.23900		282.47600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.73500		113.58900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			114.96100		116.86700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			118.26700		120.22600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			262.83500		268.72000		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			349.00000	0	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			53,149.00000	111,650	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			270.42200		276.47500		0.00	0.00	0	276.00
GOVI On 07/05/2009 jGovi			278.20000		284.42250		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			353.76600		352.79800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.12500		10.72000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.21900		9.79900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.53700		9.10100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.35700		9.97300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.10700		9.69800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.13400		9.71600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.04000		9.60600		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			12.31600		12.25800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.06200		11.66900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.24300		10.75300		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
JFRA On 06/08/2009 jFra			10.57400		10.10100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.16800		9.66500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.77200		10.33000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.44500		9.94600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.13800		9.63200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.48000		10.01200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.99700		9.56900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.84300		9.42000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.09700		9.64700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.77700		9.33400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.67100		9.22700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.91700		11.80300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.89200		11.90600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10400		12.12500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			246.90500		254.58400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			254.03300		261.93100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			261.33900		269.46000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.23000		9.69900		3.00	41,409,154.80	387	3,526.00
R153 On 06/11/2008 Bond Future	8.75	Call			2.00000	0	3.00	0.00	250	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,611.00000	2,495	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			45.00000	1	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			803.00000	1,644	3.00	411,000,000.00	250	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			11.00000	0	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,193.00000	2,068	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.04300		9.41700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,218.00000	679	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			371.00000	741	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			9.85200		9.10100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,668.00000	1,219	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,483.00000	1,963	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.84900		9.41200		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,175.00000	226	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			683.00000	2,152	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			45.00000	1	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,835.00000	6,209	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			4,602.00000	2,356	9.20	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 06/11/2008 Bond Future	10.25	Put			21.00000	193	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.77500		9.31500		8.80	0.00	0	5,093.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,233.00000	1,218	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,590.00000	4,057	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,154.00000	548	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			4,298.00000	6,174	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			4,699.00000	3,042	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,027.00000	1,852	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			2,945.00000	1,708	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,938.00000	3,183	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.70300		9.21800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,591.00000	1,590	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,760.00000	5,308	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.56800		9.13300		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			6,322.00000	10,373	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.49400		9.04800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,414.00000	391	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			496.00000	2,643	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			9.42600		8.96900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			1,878.00000	393	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,579.00000	4,380	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.18600		12.13900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			100.00000	89	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,099.00000	1,102	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.55000		11.40600		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			3.00000	2	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			36.00000	43	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.99900		11.49100		0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			71.00000	36	0.46	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			217.00000	331	0.46	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.98200		9.53300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,565.00000	5,538	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.86500		9.39400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			780.00000	216	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,410.00000	2,868	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.75600		9.25900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			1,468.00000	645	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,506.00000	2,764	0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/11/2008 Bond Future			9.84600	9.41000		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		5,330.00000	7,751	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.75600	9.30300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		910.00000	186	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,207.00000	2,974	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.66900	9.19800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		932.00000	265	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		2,036.00000	3,931	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.84600	9.41100		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		5,730.00000	8,308	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.76200	9.31100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		831.00000	131	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,198.00000	3,157	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.68400	9.21700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		854.00000	211	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		2,161.00000	4,251	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.97900	9.54000		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		6,101.00000	7,755	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.84600	9.38100		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		785.00000	262	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,271.00000	2,449	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.72600	9.23200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,037.00000	470	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,872.00000	3,055	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.82700	9.38200		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		5,665.00000	8,345	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.74600	9.28700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		828.00000	106	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,056.00000	3,091	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.67700	9.20300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		787.00000	161	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		2,040.00000	4,250	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.79000	9.34800		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		3,885.00000	6,604	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.70600	9.25200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Call			87.00000	3	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			3,334.00000	6,046	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.65100		9.19200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			308.00000	39	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,148.00000	5,696	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.16900		8.72600		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			8,698.00000	12,162	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.10200		8.65100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,870.00000	466	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			83.00000	1,248	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			9.04000		8.58100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			3,511.00000	921	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			147.00000	1,229	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			259.33400		265.19400		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			266.82100		272.84600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			274.49500		280.69000		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.60960		7.37020		54.59	3,804,800.00	500	7,201.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			564.00000	732	53.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			543.00000	473	53.29	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			629.00000	806	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			459.00000	397	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			701.00000	895	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			380.00000	336	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			753.00000	958	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			332.00000	298	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,014.00000	1,236	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			194.00000	177	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			1,162.00000	1,391	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			142.00000	131	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			1,240.00000	1,471	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			120.00000	112	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,321.00000	1,554	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			101.00000	94	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,087.00000	1,312	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			167.00000	153	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			1,280.00000	1,512	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			110.00000	103	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,087.00000	1,312	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			167.00000	153	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			944.00000	1,163	52.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.65	Put			224.00000	203	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			944.00000	1,163	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			224.00000	203	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			845.00000	1,057	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			275.00000	248	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			813.00000	1,024	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			293.00000	264	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,014.00000	1,236	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			194.00000	177	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			979.00000	1,199	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			209.00000	190	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,201.00000	1,431	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			131.00000	121	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,124.00000	1,351	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			154.00000	142	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			1,050.00000	1,274	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			180.00000	164	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			910.00000	1,127	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			240.00000	217	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			783.00000	991	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			312.00000	281	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			726.00000	926	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			356.00000	317	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			877.00000	1,092	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			257.00000	232	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			701.00000	895	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			380.00000	336	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			652.00000	835	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			432.00000	376	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			608.00000	781	52.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			487.00000	421	52.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			753.00000	958	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			332.00000	298	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			652.00000	835	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			432.00000	376	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,124.00000	1,351	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			154.00000	142	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			783.00000	991	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			312.00000	281	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			676.00000	865	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			406.00000	355	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,362.00000	1,596	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			92.00000	87	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,447.00000	1,682	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			76.00000	72	52.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.30	Call		1,201.00000	1,431	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		131.00000	121	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		845.00000	1,057	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		275.00000	248	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		1,621.00000	1,859	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		51.00000	49	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		1,533.00000	1,770	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		63.00000	60	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		1,666.00000	1,904	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		46.00000	45	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		1,577.00000	1,814	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		56.00000	54	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,489.00000	1,726	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		69.00000	66	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,404.00000	1,639	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		84.00000	79	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		1,321.00000	1,554	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		101.00000	94	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		1,404.00000	1,639	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		84.00000	79	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		1,489.00000	1,726	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		69.00000	66	52.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		523.00000	687	53.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		603.00000	528	53.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		485.00000	644	54.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		665.00000	585	54.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		0.00000	687	53.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		0.00000	528	53.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		0.00000	644	54.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		0.00000	585	54.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		0.00000	602	54.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		0.00000	643	54.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		0.00000	563	55.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		0.00000	704	55.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.77360	7.50560		38.67	777,360.00	100	861.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		674.00000	863	37.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		668.00000	590	37.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		757.00000	961	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		551.00000	487	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		821.00000	1,047	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		465.00000	424	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		844.00000	1,077	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		439.00000	404	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		1,089.00000	1,339	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		284.00000	265	36.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,263.00000	1,521	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			208.00000	197	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			1,337.00000	1,597	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			182.00000	173	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			1,414.00000	1,675	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			158.00000	152	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,192.00000	1,446	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			236.00000	223	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			1,375.00000	1,636	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			170.00000	162	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,192.00000	1,446	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			236.00000	223	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			1,056.00000	1,304	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			301.00000	281	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			993.00000	1,237	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			337.00000	313	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			962.00000	1,204	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			356.00000	330	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			931.00000	1,171	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			376.00000	348	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			902.00000	1,139	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			396.00000	366	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			1,089.00000	1,339	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			284.00000	265	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			1,157.00000	1,410	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			252.00000	236	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,123.00000	1,374	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			267.00000	251	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,300.00000	1,558	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			194.00000	185	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			1,227.00000	1,483	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			222.00000	210	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,024.00000	1,270	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			319.00000	296	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			962.00000	1,204	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			356.00000	330	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,263.00000	1,521	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			208.00000	197	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			873.00000	1,108	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			417.00000	385	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,453.00000	1,715	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			147.00000	142	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,300.00000	1,558	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			194.00000	185	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			873.00000	1,108	36.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Put			417.00000	385	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			821.00000	1,047	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			465.00000	424	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			799.00000	1,018	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			493.00000	444	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			757.00000	961	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			551.00000	487	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			714.00000	906	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			609.00000	532	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			777.00000	989	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			522.00000	465	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			735.00000	933	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			580.00000	509	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,024.00000	1,270	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			319.00000	296	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,123.00000	1,374	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			267.00000	251	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			931.00000	1,171	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			376.00000	348	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,532.00000	1,797	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			126.00000	123	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,453.00000	1,715	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			147.00000	142	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,697.00000	1,965	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			92.00000	91	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,614.00000	1,880	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			108.00000	106	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,655.00000	1,922	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			100.00000	98	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,573.00000	1,838	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			117.00000	114	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,492.00000	1,756	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			136.00000	132	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,492.00000	1,756	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			136.00000	132	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			799.00000	1,018	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			493.00000	444	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			714.00000	906	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			609.00000	532	36.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			694.00000	884	37.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			638.00000	561	37.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			654.00000	843	37.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			699.00000	619	37.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			636.00000	823	38.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			730.00000	650	38.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.70	Call			600.00000	782	38.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			794.00000	708	38.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			0.00000	742	38.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			0.00000	769	38.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	705	39.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			0.00000	832	39.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.90540		7.61530		33.79	395,270.00	50	550.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			769.00000	969	32.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			754.00000	663	32.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			850.00000	1,062	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			635.00000	557	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			910.00000	1,147	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			545.00000	492	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			931.00000	1,176	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			516.00000	471	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,168.00000	1,430	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			353.00000	325	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			1,335.00000	1,605	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			270.00000	250	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,405.00000	1,679	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			240.00000	224	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,442.00000	1,717	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	211	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,266.00000	1,534	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			301.00000	278	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,442.00000	1,717	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	211	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,266.00000	1,534	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			301.00000	278	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,136.00000	1,397	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			371.00000	341	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			1,075.00000	1,331	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			410.00000	376	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			1,045.00000	1,299	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			430.00000	394	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1,016.00000	1,268	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			450.00000	412	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			987.00000	1,237	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			472.00000	431	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,233.00000	1,499	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			318.00000	293	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,370.00000	1,642	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			255.00000	237	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,300.00000	1,569	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			285.00000	264	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,105.00000	1,364	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			390.00000	358	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,516.00000	1,793	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			200.00000	188	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,105.00000	1,364	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			390.00000	358	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,233.00000	1,499	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			318.00000	293	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			931.00000	1,176	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			516.00000	471	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			889.00000	1,118	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			574.00000	513	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			850.00000	1,062	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			635.00000	557	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			808.00000	1,008	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			693.00000	603	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			1,200.00000	1,464	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			335.00000	309	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,136.00000	1,397	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			371.00000	341	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			959.00000	1,206	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			493.00000	451	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			870.00000	1,090	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			604.00000	534	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			829.00000	1,035	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			664.00000	579	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			959.00000	1,206	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			493.00000	451	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,592.00000	1,871	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			176.00000	166	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,750.00000	2,033	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			134.00000	128	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,670.00000	1,952	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			154.00000	146	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,592.00000	1,871	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			176.00000	166	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,516.00000	1,793	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			200.00000	188	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,168.00000	1,430	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			353.00000	325	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,709.00000	1,992	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			144.00000	137	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,630.00000	1,911	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			165.00000	156	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,553.00000	1,832	32.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.25	Put		188.00000	177	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		1,478.00000	1,755	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		213.00000	199	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		1,630.00000	1,911	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		165.00000	156	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		788.00000	988	32.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		723.00000	633	32.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		750.00000	949	32.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		785.00000	694	32.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		889.00000	1,118	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		574.00000	513	32.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		732.00000	931	33.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		816.00000	725	33.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		697.00000	890	33.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		881.00000	784	33.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	931	33.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		0.00000	725	33.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	890	33.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		0.00000	784	33.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	851	33.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		0.00000	846	33.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	815	34.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		0.00000	909	34.08	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>14,007,191,517.70</b>	<b>164,947</b>	<b>550,295.00</b>
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<b>Grand Total:</b>							<b>14,007,191,517.70</b>	<b>164,947</b>	<b>550,295.00</b>
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