

Daily MTM Report

Daily summary for 23/10/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR2 On 19/01/2009 Bond			19.32100	19.27500			0.00	0	0.00
R153 On 31/08/2010 Bond			10.57000	10.26000			45,224,000,000.00	23,200,000	0.00
R157 On 15/09/2015 Bond			9.84500	9.85500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.56000	9.57500			21,412,000,000.00	12,700,000	0.00
R196 On 28/02/2009 Bond			12.29700	12.21700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.97500	9.99500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.84500	9.85500			1,525,975,000.00	155,000	0.00
R204 On 21/12/2018 Bond			9.84000	9.85000			09,765,200,000.00	11,155,000	0.00
R206 On 15/01/2014 Bond			9.99000	10.00000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.82000	9.83500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.78500	9.80300			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				9.15000	9.18000			0.00	0	0.00
Total for j-Bonds:								177,927,175,000.00	47,210,000	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			11.29520		11.29570		59.25	1,102,976,280.00	97,650	323,755.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			0.00000	984	59.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	989	59.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			781.00000	906	59.85	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			1,109.00000	1,228	57.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			564.00000	683	57.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			985.00000	1,111	59.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,338.00000	1,444	56.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			392.00000	499	56.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,603.00000	3,609	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			7.00000	13	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			1,246.00000	1,358	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			450.00000	563	56.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			1,084.00000	1,204	57.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			588.00000	709	57.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,869.00000	1,940	54.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			173.00000	245	54.12	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,908.00000	1,977	54.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			163.00000	232	54.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,284.00000	2,332	53.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			88.00000	137	53.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			2,030.00000	2,092	53.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			134.00000	197	53.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,113.00000	2,170	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			117.00000	175	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,949.00000	2,015	53.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			153.00000	220	53.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,198.00000	2,251	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			102.00000	155	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			2,030.00000	2,092	53.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			134.00000	197	53.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			2,372.00000	2,415	52.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			76.00000	120	52.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			2,328.00000	2,374	53.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			82.00000	129	53.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,737.00000	2,761	51.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			41.00000	65	51.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,507.00000	2,542	52.50	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			61.00000	97	52.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,877.00000	2,896	51.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			32.00000	51	51.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,925.00000	2,942	51.14	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			29.00000	46	51.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,972.00000	2,988	50.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			26.00000	42	50.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			3,068.00000	3,081	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			22.00000	36	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			3,020.00000	3,034	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			24.00000	39	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,212.00000	3,223	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			16.00000	28	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			3,309.00000	3,319	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			13.00000	23	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,830.00000	2,851	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			34.00000	55	51.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,407.00000	3,415	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			11.00000	20	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,212.00000	3,223	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			16.00000	28	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,116.00000	3,128	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			20.00000	33	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,644.00000	2,672	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			48.00000	77	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,116.00000	3,128	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			20.00000	33	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,737.00000	2,761	51.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			41.00000	65	51.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,552.00000	2,585	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			56.00000	90	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			3,505.00000	3,511	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			9.00000	16	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,407.00000	3,415	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			11.00000	20	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			3,020.00000	3,034	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			24.00000	39	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			3,456.00000	3,463	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			10.00000	18	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			3,358.00000	3,367	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			12.00000	21	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			3,261.00000	3,271	50.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.05	Put			15.00000	26	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			3,164.00000	3,175	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			18.00000	30	50.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,783.00000	2,805	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			37.00000	60	51.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,690.00000	2,716	51.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			44.00000	71	51.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			2,462.00000	2,499	52.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			66.00000	104	52.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,644.00000	2,672	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			48.00000	77	52.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,552.00000	2,585	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			56.00000	90	52.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,598.00000	2,628	52.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			52.00000	83	52.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,507.00000	2,542	52.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			61.00000	97	52.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,417.00000	2,457	52.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			71.00000	112	52.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			2,241.00000	2,291	53.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			95.00000	146	53.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			2,155.00000	2,210	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			110.00000	165	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,071.00000	2,131	53.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			126.00000	186	53.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,989.00000	2,053	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			143.00000	208	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,284.00000	2,332	53.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			88.00000	137	53.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,198.00000	2,251	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			102.00000	155	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,715.00000	1,795	54.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			219.00000	300	54.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,570.00000	1,661	55.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			275.00000	365	55.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,434.00000	1,534	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			338.00000	439	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,925.00000	2,942	51.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			29.00000	46	51.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,715.00000	1,795	54.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			219.00000	300	54.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,791.00000	1,867	54.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			195.00000	272	54.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,641.00000	1,727	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			246.00000	332	54.76	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	10.10	Call			1,501.00000	1,596	55.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			305.00000	401	55.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,369.00000	1,473	55.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			374.00000	478	55.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,791.00000	1,867	54.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			195.00000	272	54.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,501.00000	1,596	55.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			305.00000	401	55.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,113.00000	2,170	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			117.00000	175	53.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,753.00000	1,831	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			207.00000	286	54.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,606.00000	1,694	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			260.00000	348	54.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,467.00000	1,565	55.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			322.00000	420	55.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			988.00000	1,111	58.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			692.00000	815	58.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			615.00000	737	61.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,320.00000	1,442	61.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			488.00000	602	62.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,692.00000	1,807	62.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,401.00000	1,503	55.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			356.00000	458	55.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			879.00000	1,004	59.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			833.00000	959	59.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			693.00000	817	60.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,147.00000	1,272	60.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			547.00000	666	62.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,502.00000	1,621	62.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,071.00000	2,131	53.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			126.00000	186	53.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,678.00000	1,761	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			232.00000	316	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,338.00000	1,444	56.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			392.00000	499	56.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			1,059.00000	1,180	57.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			613.00000	735	57.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			839.00000	964	59.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			893.00000	1,019	59.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			661.00000	784	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,215.00000	1,339	60.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			523.00000	640	62.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,577.00000	1,694	62.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			436.00000	545	63.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	12.75	Put			1,890.00000	2,000	63.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			0.00000	1,331	56.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			0.00000	586	56.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			0.00000	722	61.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			0.00000	1,477	61.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			0.00000	535	63.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			0.00000	2,039	63.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			0.00000	399	66.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			0.00000	2,654	66.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			0.00000	299	68.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			0.00000	3,304	68.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			11.57800		11.58600		41.66	44,980,530.00	3,885	36,334.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			0.00000	1,195	41.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	1,217	41.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			1,426.00000	1,463	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			840.00000	885	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,652.00000	1,686	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			666.00000	708	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,747.00000	3,751	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			61.00000	73	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,564.00000	1,599	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			728.00000	771	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			2,209.00000	2,235	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			373.00000	407	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,546.00000	2,566	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			260.00000	288	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			2,393.00000	2,416	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			307.00000	338	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,245.00000	2,270	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			359.00000	392	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,469.00000	2,490	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			283.00000	312	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,319.00000	2,342	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			333.00000	364	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,625.00000	2,644	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			239.00000	266	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,993.00000	3,007	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			157.00000	179	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,951.00000	2,965	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			165.00000	187	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,121.00000	3,133	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			135.00000	155	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,121.00000	3,133	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			135.00000	155	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,164.00000	3,175	40.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.55	Put			128.00000	147	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			3,295.00000	3,305	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			109.00000	127	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,251.00000	3,261	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			115.00000	133	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			3,208.00000	3,218	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			122.00000	140	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,384.00000	3,392	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			98.00000	114	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,164.00000	3,175	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			128.00000	147	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,609.00000	3,615	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			73.00000	87	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,519.00000	3,525	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			83.00000	97	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			3,429.00000	3,436	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			93.00000	108	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,340.00000	3,348	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			104.00000	120	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,078.00000	3,090	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			142.00000	162	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,909.00000	2,924	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			173.00000	196	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,340.00000	3,348	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			104.00000	120	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,251.00000	3,261	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			115.00000	133	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,909.00000	2,924	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			173.00000	196	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,826.00000	2,842	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			190.00000	214	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,655.00000	3,660	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			69.00000	82	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,564.00000	3,570	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			78.00000	92	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,473.00000	3,480	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			87.00000	102	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			3,036.00000	3,048	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			150.00000	170	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,564.00000	3,570	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			78.00000	92	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,473.00000	3,480	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			87.00000	102	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			3,036.00000	3,048	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			150.00000	170	40.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,951.00000	2,965	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			165.00000	187	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,868.00000	2,883	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			182.00000	205	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,609.00000	3,615	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			73.00000	87	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,519.00000	3,525	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			83.00000	97	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,078.00000	3,090	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			142.00000	162	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,384.00000	3,392	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			98.00000	114	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,786.00000	2,802	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			200.00000	224	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,705.00000	2,722	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			219.00000	244	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,625.00000	2,644	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			239.00000	266	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,705.00000	2,722	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			219.00000	244	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,469.00000	2,490	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			283.00000	312	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,319.00000	2,342	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			333.00000	364	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,245.00000	2,270	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			359.00000	392	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,868.00000	2,883	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			182.00000	205	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,546.00000	2,566	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			260.00000	288	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,174.00000	2,200	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			388.00000	422	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,103.00000	2,131	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			417.00000	453	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			2,034.00000	2,063	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			448.00000	485	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,174.00000	2,200	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			388.00000	422	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,103.00000	2,131	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			417.00000	453	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,967.00000	1,996	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			481.00000	518	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,507.00000	2,528	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			271.00000	300	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			2,431.00000	2,453	40.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.45	Put			295.00000	325	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			2,356.00000	2,379	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			320.00000	351	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			2,282.00000	2,306	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			346.00000	378	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			2,138.00000	2,165	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			402.00000	437	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			2,069.00000	2,097	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			433.00000	469	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			2,000.00000	2,029	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			464.00000	501	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,934.00000	1,964	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			498.00000	536	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,805.00000	1,837	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			569.00000	609	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,742.00000	1,775	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			606.00000	647	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,681.00000	1,715	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			645.00000	687	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,622.00000	1,657	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			686.00000	729	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,508.00000	1,544	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			772.00000	816	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,453.00000	1,489	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			817.00000	861	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,399.00000	1,437	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			863.00000	909	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,347.00000	1,385	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			911.00000	957	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			2,000.00000	2,029	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			464.00000	501	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,934.00000	1,964	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			498.00000	536	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,868.00000	1,899	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			532.00000	571	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,681.00000	1,715	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			645.00000	687	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,622.00000	1,657	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			686.00000	729	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,901.00000	1,931	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			515.00000	553	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,836.00000	1,868	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			550.00000	590	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,773.00000	1,806	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			587.00000	628	40.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,712.00000	1,745	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			626.00000	667	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,593.00000	1,628	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			707.00000	750	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,536.00000	1,571	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			750.00000	793	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,480.00000	1,516	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			794.00000	838	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,536.00000	1,571	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			750.00000	793	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			1,373.00000	1,411	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			887.00000	933	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			1,322.00000	1,360	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			936.00000	982	40.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,283.00000	1,317	41.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			997.00000	1,039	41.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			1,242.00000	1,275	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,056.00000	1,097	41.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			0.00000	1,317	41.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	1,039	41.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			0.00000	1,234	41.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	1,156	41.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			0.00000	1,158	41.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	1,280	41.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	1,122	42.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	1,344	42.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			0.00000	1,087	42.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	1,409	42.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			0.00000	1,054	42.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			0.00000	1,476	42.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.83600		11.83850		37.43	9,007,196.00	761	2,414.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	1,398	37.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			0.00000	1,412	37.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,649.00000	1,681	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,010.00000	1,045	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,839.00000	1,870	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			850.00000	884	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,954.00000	1,984	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			766.00000	798	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,783.00000	1,815	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			895.00000	929	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			2,399.00000	2,425	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			511.00000	539	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,718.00000	2,740	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			379.00000	404	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,573.00000	2,597	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			435.00000	461	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,433.00000	2,458	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			495.00000	522	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,645.00000	2,667	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			406.00000	431	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,503.00000	2,527	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			464.00000	491	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,792.00000	2,813	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			353.00000	377	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,140.00000	3,157	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	271	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,140.00000	3,157	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	271	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,261.00000	3,277	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			223.00000	241	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			3,302.00000	3,318	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			214.00000	232	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,343.00000	3,358	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			205.00000	222	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,426.00000	3,441	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			188.00000	205	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,385.00000	3,399	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			196.00000	213	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,553.00000	3,566	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			164.00000	180	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,385.00000	3,399	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			196.00000	213	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			3,221.00000	3,237	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			232.00000	251	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,725.00000	3,736	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			136.00000	150	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,638.00000	3,651	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			150.00000	165	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,468.00000	3,482	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			180.00000	196	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			3,061.00000	3,079	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			272.00000	293	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,982.00000	3,001	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			294.00000	315	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,682.00000	3,693	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			143.00000	157	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,596.00000	3,608	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			157.00000	172	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			3,510.00000	3,524	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.50	Put			172.00000	188	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,180.00000	3,197	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			242.00000	261	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			3,100.00000	3,118	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			262.00000	282	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3,021.00000	3,040	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			283.00000	304	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,901.00000	3,910	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			112.00000	124	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,812.00000	3,823	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			124.00000	137	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,468.00000	3,482	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			180.00000	196	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,553.00000	3,566	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			164.00000	180	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,769.00000	3,780	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			130.00000	144	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,596.00000	3,608	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			157.00000	172	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,180.00000	3,197	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			242.00000	261	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,426.00000	3,441	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			188.00000	205	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,343.00000	3,358	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			205.00000	222	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,261.00000	3,277	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			223.00000	241	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3,021.00000	3,040	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			283.00000	304	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,944.00000	2,963	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			305.00000	327	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,867.00000	2,887	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			329.00000	351	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,944.00000	2,963	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			305.00000	327	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,573.00000	2,597	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			435.00000	461	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,645.00000	2,667	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			406.00000	431	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			2,365.00000	2,391	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			527.00000	555	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,299.00000	2,325	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			560.00000	589	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2,233.00000	2,260	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			595.00000	624	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,867.00000	2,887	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			329.00000	351	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,503.00000	2,527	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			464.00000	491	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,299.00000	2,325	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			560.00000	589	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,169.00000	2,197	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			630.00000	661	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,792.00000	2,813	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			353.00000	377	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,433.00000	2,458	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			495.00000	522	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,681.00000	2,703	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			393.00000	417	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,609.00000	2,632	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			420.00000	446	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,538.00000	2,561	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			449.00000	475	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2,468.00000	2,492	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			479.00000	506	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			2,332.00000	2,358	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			543.00000	572	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2,266.00000	2,293	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			577.00000	607	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			2,201.00000	2,228	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			612.00000	642	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2,137.00000	2,165	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			649.00000	679	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2,014.00000	2,043	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			726.00000	757	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,896.00000	1,927	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			808.00000	841	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,728.00000	1,760	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			940.00000	974	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,675.00000	1,707	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			987.00000	1,021	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,623.00000	1,656	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,035.00000	1,070	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,572.00000	1,605	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,084.00000	1,119	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,169.00000	2,197	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			630.00000	661	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,106.00000	2,135	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			668.00000	699	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			2,044.00000	2,074	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.50	Put			706.00000	738	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,984.00000	2,014	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			746.00000	778	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,925.00000	1,955	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			787.00000	819	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,867.00000	1,898	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			829.00000	862	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,811.00000	1,842	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			872.00000	906	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,756.00000	1,787	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			917.00000	951	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,702.00000	1,734	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			963.00000	998	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,106.00000	2,135	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			668.00000	699	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,984.00000	2,014	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			746.00000	778	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,867.00000	1,898	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			829.00000	862	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,811.00000	1,842	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			872.00000	906	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,702.00000	1,734	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			963.00000	998	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,598.00000	1,630	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,059.00000	1,094	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,547.00000	1,580	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,109.00000	1,144	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,503.00000	1,535	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,164.00000	1,199	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1,462.00000	1,494	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,224.00000	1,258	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	1,556	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			0.00000	1,170	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	1,514	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			0.00000	1,228	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	1,474	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			0.00000	1,288	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	1,435	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			0.00000	1,349	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	1,362	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			0.00000	1,476	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	1,326	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			0.00000	1,540	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	1,292	38.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			0.00000	1,606	38.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	1,260	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			0.00000	1,674	38.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			18.26570		18.41210		58.60	19,343,376.30	1,059	22,154.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,552.00000	1,524	58.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,540.00000	1,658	58.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			1,659.00000	1,627	58.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			1,397.00000	1,511	58.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,881.00000	1,835	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,169.00000	1,270	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			1,881.00000	1,835	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,169.00000	1,270	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,682.00000	1,648	58.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,369.00000	1,482	58.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			2,502.00000	2,435	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			740.00000	820	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			2,981.00000	2,900	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			519.00000	584	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,804.00000	2,728	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			592.00000	662	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,874.00000	2,796	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			562.00000	630	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			3,017.00000	2,935	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			505.00000	569	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			3,090.00000	3,006	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			478.00000	540	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			3,164.00000	3,078	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			452.00000	512	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			3,549.00000	3,453	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			337.00000	387	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,628.00000	3,531	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			316.00000	365	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			3,750.00000	3,649	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			287.00000	333	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			3,588.00000	3,492	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			326.00000	376	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			3,509.00000	3,414	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			347.00000	399	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			3,392.00000	3,300	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			380.00000	434	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,790.00000	3,689	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			278.00000	323	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,873.00000	3,769	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			261.00000	304	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			3,709.00000	3,609	57.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.00	Put			297.00000	344	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			3,914.00000	3,810	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			252.00000	294	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			4,040.00000	3,933	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			228.00000	267	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			4,253.00000	4,142	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			191.00000	226	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			4,167.00000	4,058	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			205.00000	242	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			4,082.00000	3,974	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			220.00000	258	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,998.00000	3,892	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			236.00000	276	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,831.00000	3,729	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			269.00000	313	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,669.00000	3,570	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			306.00000	354	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,956.00000	3,851	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			244.00000	285	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,628.00000	3,531	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			316.00000	365	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			3,470.00000	3,376	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			358.00000	410	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			3,431.00000	3,338	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			369.00000	422	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			3,353.00000	3,263	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			391.00000	447	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			3,277.00000	3,188	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			415.00000	472	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			4,210.00000	4,100	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			198.00000	234	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			4,125.00000	4,016	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			212.00000	250	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			4,040.00000	3,933	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			228.00000	267	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			3,315.00000	3,225	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			403.00000	459	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			3,239.00000	3,151	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			427.00000	485	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			3,201.00000	3,115	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			439.00000	499	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,873.00000	3,769	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			261.00000	304	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			3,470.00000	3,376	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			358.00000	410	57.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.55	Call			4,082.00000	3,974	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			220.00000	258	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,998.00000	3,892	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			236.00000	276	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,669.00000	3,570	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			306.00000	354	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			3,588.00000	3,492	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			326.00000	376	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,790.00000	3,689	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			278.00000	323	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			3,392.00000	3,300	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			380.00000	434	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			3,090.00000	3,006	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			478.00000	540	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,945.00000	2,865	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			533.00000	599	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,874.00000	2,796	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			562.00000	630	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			3,239.00000	3,151	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			427.00000	485	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			3,017.00000	2,935	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			505.00000	569	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,735.00000	2,661	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			623.00000	696	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			3,017.00000	2,935	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			505.00000	569	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,804.00000	2,728	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			592.00000	662	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,667.00000	2,595	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			655.00000	730	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			2,600.00000	2,531	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			688.00000	765	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,667.00000	2,595	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			655.00000	730	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			2,534.00000	2,467	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			722.00000	801	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			3,277.00000	3,188	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			415.00000	472	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			3,201.00000	3,115	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			439.00000	499	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			3,127.00000	3,042	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			465.00000	526	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			3,053.00000	2,970	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			491.00000	555	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,909.00000	2,830	57.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.05	Put			547.00000	615	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2,839.00000	2,762	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			576.00000	646	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,769.00000	2,695	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			607.00000	679	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,701.00000	2,628	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			639.00000	712	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			2,633.00000	2,563	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			671.00000	747	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			2,567.00000	2,498	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			705.00000	783	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			2,437.00000	2,373	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			775.00000	857	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			2,374.00000	2,312	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			812.00000	896	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			2,312.00000	2,252	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			850.00000	936	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			2,251.00000	2,193	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			889.00000	977	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,829.00000	1,784	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,216.00000	1,319	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,777.00000	1,736	58.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,265.00000	1,371	58.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			1,726.00000	1,692	58.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,314.00000	1,426	58.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,637.00000	1,605	58.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,425.00000	1,540	58.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,594.00000	1,564	58.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,482.00000	1,598	58.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1,511.00000	1,484	59.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			1,599.00000	1,719	59.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2,162.00000	2,106	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			950.00000	1,041	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2,104.00000	2,050	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			991.00000	1,084	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			2,046.00000	1,995	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,034.00000	1,129	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,990.00000	1,941	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,078.00000	1,175	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,935.00000	1,887	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,123.00000	1,222	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			2,046.00000	1,995	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,034.00000	1,129	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,935.00000	1,887	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,123.00000	1,222	57.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.90	Call		1,777.00000	1,736	58.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put		1,265.00000	1,371	58.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call		1,682.00000	1,648	58.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put		1,369.00000	1,482	58.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call		1,855.00000	1,810	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put		1,193.00000	1,294	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call		1,802.00000	1,759	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put		1,240.00000	1,343	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call		1,751.00000	1,714	58.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put		1,289.00000	1,398	58.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call		1,704.00000	1,670	58.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put		1,342.00000	1,454	58.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call		1,616.00000	1,584	58.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put		1,453.00000	1,569	58.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call		1,573.00000	1,544	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put		1,511.00000	1,628	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call		1,532.00000	1,504	58.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put		1,569.00000	1,688	58.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call		1,491.00000	1,465	59.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put		1,629.00000	1,749	59.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call		0.00000	1,605	58.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put		0.00000	1,540	58.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call		0.00000	1,564	58.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put		0.00000	1,598	58.68	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call		0.00000	1,524	58.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put		0.00000	1,658	58.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call		0.00000	1,446	59.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put		0.00000	1,780	59.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call		0.00000	1,407	59.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put		0.00000	1,841	59.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call		0.00000	1,366	59.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put		0.00000	1,900	59.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call		0.00000	1,759	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put		0.00000	1,343	57.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call		0.00000	1,670	58.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put		0.00000	1,454	58.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call		0.00000	1,544	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put		0.00000	1,628	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call		0.00000	1,465	59.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put		0.00000	1,749	59.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call		0.00000	1,427	59.28	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put		0.00000	1,812	59.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.65940	18.82290		41.20	9,348,359.40	501	16,815.00
£ / R On 16/03/2009 Currency Future	18.80	Call		1,900.00000	1,868	41.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put		1,877.00000	2,009	41.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.50	Call			2,021.00000	1,985	41.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			1,698.00000	1,825	41.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2,242.00000	2,186	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			1,469.00000	1,577	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2,294.00000	2,237	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,421.00000	1,528	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2,042.00000	2,005	40.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			1,669.00000	1,795	40.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,865.00000	2,791	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			992.00000	1,081	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			3,353.00000	3,264	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			730.00000	805	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			3,152.00000	3,069	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			829.00000	909	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3,218.00000	3,133	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			795.00000	874	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			3,421.00000	3,331	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			698.00000	772	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			3,086.00000	3,005	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			863.00000	946	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			3,491.00000	3,399	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			668.00000	739	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3,852.00000	3,751	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			529.00000	591	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,927.00000	3,824	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			504.00000	564	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			4,079.00000	3,972	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			456.00000	513	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,965.00000	3,860	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			492.00000	551	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,927.00000	3,824	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			504.00000	564	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,889.00000	3,787	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			516.00000	578	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			3,778.00000	3,679	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			555.00000	619	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			4,117.00000	4,010	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			444.00000	500	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			4,195.00000	4,085	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			422.00000	476	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			4,234.00000	4,124	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			411.00000	464	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			4,554.00000	4,436	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			331.00000	377	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			4,473.00000	4,357	40.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.70	Put			350.00000	398	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,392.00000	4,279	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			369.00000	419	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			4,313.00000	4,201	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			390.00000	441	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			4,156.00000	4,047	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			433.00000	488	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			4,002.00000	3,897	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			480.00000	538	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,392.00000	4,279	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			369.00000	419	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			4,313.00000	4,201	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			390.00000	441	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			4,002.00000	3,897	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			480.00000	538	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			3,705.00000	3,607	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			582.00000	648	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,633.00000	3,537	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			610.00000	678	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			4,513.00000	4,397	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			340.00000	387	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			4,432.00000	4,318	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			360.00000	408	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			4,353.00000	4,240	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			380.00000	430	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			4,273.00000	4,162	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			400.00000	453	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			4,041.00000	3,935	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			468.00000	525	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,633.00000	3,537	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			610.00000	678	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,561.00000	3,468	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			639.00000	708	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			4,195.00000	4,085	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			422.00000	476	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			4,117.00000	4,010	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			444.00000	500	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,965.00000	3,860	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			492.00000	551	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3,815.00000	3,715	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			542.00000	605	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,742.00000	3,643	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			569.00000	634	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			3,669.00000	3,572	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			596.00000	663	40.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			3,597.00000	3,502	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			624.00000	693	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,742.00000	3,643	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			569.00000	634	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			3,353.00000	3,264	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			730.00000	805	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3,285.00000	3,198	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			762.00000	839	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3,218.00000	3,133	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			795.00000	874	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,561.00000	3,468	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			639.00000	708	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			3,022.00000	2,943	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			899.00000	983	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			3,491.00000	3,399	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			668.00000	739	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			3,421.00000	3,331	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			698.00000	772	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3,285.00000	3,198	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			762.00000	839	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			3,086.00000	3,005	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			863.00000	946	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,959.00000	2,881	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			936.00000	1,022	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			3,456.00000	3,365	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			683.00000	755	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			3,387.00000	3,298	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			714.00000	788	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			3,319.00000	3,231	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			746.00000	822	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			3,251.00000	3,165	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			778.00000	856	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			3,185.00000	3,101	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			812.00000	891	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			3,119.00000	3,037	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			846.00000	928	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			3,054.00000	2,974	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			881.00000	965	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,990.00000	2,912	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			917.00000	1,003	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,927.00000	2,851	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			954.00000	1,041	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,561.00000	3,468	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			639.00000	708	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,804.00000	2,731	40.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.05	Put			1,031.00000	1,122	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2,744.00000	2,673	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,071.00000	1,163	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2,684.00000	2,615	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,111.00000	1,206	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			2,626.00000	2,559	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,153.00000	1,249	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2,191.00000	2,137	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,518.00000	1,627	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2,140.00000	2,088	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			1,567.00000	1,679	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2,091.00000	2,046	40.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,618.00000	1,737	40.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2,000.00000	1,965	41.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			1,727.00000	1,855	41.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,959.00000	1,925	41.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			1,786.00000	1,916	41.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,920.00000	1,887	41.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			1,847.00000	1,978	41.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,881.00000	1,850	41.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			1,908.00000	2,040	41.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2,512.00000	2,448	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,239.00000	1,338	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,456.00000	2,394	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,283.00000	1,384	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			2,401.00000	2,341	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,328.00000	1,431	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,347.00000	2,288	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,374.00000	1,479	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,456.00000	2,394	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,283.00000	1,384	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,347.00000	2,288	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,374.00000	1,479	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2,191.00000	2,137	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,518.00000	1,627	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2,091.00000	2,046	40.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,618.00000	1,737	40.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			2,216.00000	2,162	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			1,493.00000	1,602	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			2,165.00000	2,112	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			1,542.00000	1,653	40.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2,115.00000	2,067	40.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			1,592.00000	1,707	40.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			2,066.00000	2,025	40.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			1,643.00000	1,766	40.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Call			1,980.00000	1,945	41.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			1,757.00000	1,885	41.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1,939.00000	1,906	41.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			1,816.00000	1,947	41.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1,861.00000	1,831	41.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			1,939.00000	2,072	41.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	2,005	40.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			0.00000	1,795	40.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	1,925	41.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			0.00000	1,916	41.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	1,850	41.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			0.00000	2,040	41.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	1,813	41.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			0.00000	2,103	41.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	1,777	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			0.00000	2,168	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	1,736	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			0.00000	2,227	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	1,695	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			0.00000	2,286	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	1,965	41.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			0.00000	1,855	41.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	1,813	41.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			0.00000	2,103	41.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	1,777	41.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			0.00000	2,168	41.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			19.00030		19.16510		36.29	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	19.15	Call			2,165.00000	2,130	36.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,150.00000	2,280	36.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			2,302.00000	2,262	36.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			1,937.00000	2,062	36.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2,519.00000	2,463	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			1,704.00000	1,813	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			2,570.00000	2,512	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			1,655.00000	1,762	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			2,323.00000	2,282	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			1,907.00000	2,032	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			3,123.00000	3,050	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,208.00000	1,300	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			3,624.00000	3,538	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			909.00000	988	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			3,430.00000	3,349	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,015.00000	1,099	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			3,462.00000	3,380	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			997.00000	1,080	35.85	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	16.40	Call			3,657.00000	3,570	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			892.00000	970	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,399.00000	3,318	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,033.00000	1,118	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,723.00000	3,635	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			858.00000	935	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			4,104.00000	4,006	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			689.00000	756	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			4,211.00000	4,111	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			646.00000	711	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			4,321.00000	4,218	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			606.00000	668	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4,175.00000	4,076	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			660.00000	726	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			4,139.00000	4,041	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			674.00000	741	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			4,068.00000	3,971	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			703.00000	771	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4,395.00000	4,291	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			580.00000	640	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			4,470.00000	4,364	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			555.00000	613	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			4,211.00000	4,111	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			646.00000	711	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			4,507.00000	4,401	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			542.00000	600	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,815.00000	4,702	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			450.00000	501	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,737.00000	4,625	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			472.00000	525	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4,660.00000	4,550	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			495.00000	549	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4,583.00000	4,475	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			518.00000	574	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,432.00000	4,327	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			567.00000	627	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4,358.00000	4,254	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			593.00000	654	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			4,284.00000	4,182	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			619.00000	682	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,815.00000	4,702	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			450.00000	501	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,737.00000	4,625	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			472.00000	525	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,432.00000	4,327	35.85	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	15.30	Put			567.00000	627	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4,358.00000	4,254	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			593.00000	654	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,621.00000	4,512	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			506.00000	562	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,545.00000	4,438	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			530.00000	587	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			4,248.00000	4,147	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			633.00000	696	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			4,033.00000	3,937	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			718.00000	786	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			4,068.00000	3,971	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			703.00000	771	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,998.00000	3,902	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			733.00000	802	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,928.00000	3,834	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			763.00000	834	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4,776.00000	4,663	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			461.00000	513	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			4,698.00000	4,587	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			483.00000	537	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,621.00000	4,512	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			506.00000	562	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,545.00000	4,438	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			530.00000	587	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			4,248.00000	4,147	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			633.00000	696	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4,175.00000	4,076	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			660.00000	726	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,859.00000	3,767	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			794.00000	867	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,791.00000	3,701	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			826.00000	900	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,998.00000	3,902	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			733.00000	802	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,859.00000	3,767	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			794.00000	867	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,963.00000	3,868	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			748.00000	818	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,893.00000	3,801	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			778.00000	850	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,657.00000	3,570	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			892.00000	970	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			3,591.00000	3,506	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			926.00000	1,006	35.85	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	16.60	Call			3,526.00000	3,443	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			961.00000	1,042	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,928.00000	3,834	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			763.00000	834	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,723.00000	3,635	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			858.00000	935	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,526.00000	3,443	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			961.00000	1,042	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,399.00000	3,318	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,033.00000	1,118	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,791.00000	3,701	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			826.00000	900	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			3,462.00000	3,380	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			997.00000	1,080	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			3,336.00000	3,257	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,071.00000	1,157	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			3,274.00000	3,197	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,109.00000	1,197	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			3,336.00000	3,257	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,071.00000	1,157	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			3,213.00000	3,138	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,148.00000	1,238	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,690.00000	3,602	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			875.00000	952	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			3,558.00000	3,474	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			943.00000	1,024	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			3,494.00000	3,411	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			979.00000	1,061	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			3,367.00000	3,288	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,052.00000	1,137	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			3,305.00000	3,227	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,090.00000	1,177	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			3,244.00000	3,168	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,129.00000	1,217	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			3,183.00000	3,109	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,168.00000	1,258	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			3,825.00000	3,734	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			810.00000	883	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			3,757.00000	3,668	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			842.00000	917	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,690.00000	3,602	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			875.00000	952	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			3,367.00000	3,288	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,052.00000	1,137	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			3,064.00000	2,993	35.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.35	Put			1,249.00000	1,343	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			3,006.00000	2,937	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,291.00000	1,386	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,949.00000	2,881	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,334.00000	1,431	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,892.00000	2,826	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,377.00000	1,476	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,469.00000	2,414	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,753.00000	1,864	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			2,419.00000	2,366	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			1,804.00000	1,916	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,370.00000	2,322	35.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,855.00000	1,972	35.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2,282.00000	2,243	36.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			1,967.00000	2,093	36.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2,242.00000	2,205	36.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,027.00000	2,154	36.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2,203.00000	2,167	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,088.00000	2,217	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,782.00000	2,718	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,467.00000	1,568	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,728.00000	2,666	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,512.00000	1,615	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			2,674.00000	2,614	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			1,559.00000	1,663	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,622.00000	2,563	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,606.00000	1,712	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,728.00000	2,666	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,512.00000	1,615	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,622.00000	2,563	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,606.00000	1,712	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,469.00000	2,414	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,753.00000	1,864	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,370.00000	2,322	35.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,855.00000	1,972	35.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			2,494.00000	2,438	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			1,728.00000	1,838	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			2,444.00000	2,390	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			1,779.00000	1,890	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			2,395.00000	2,342	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			1,830.00000	1,942	35.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			2,346.00000	2,302	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			1,881.00000	2,002	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2,262.00000	2,224	36.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			1,997.00000	2,123	36.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.00	Call			2,223.00000	2,186	36.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,057.00000	2,185	36.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2,184.00000	2,149	36.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,119.00000	2,248	36.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			2,147.00000	2,112	36.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,181.00000	2,312	36.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	2,243	36.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			0.00000	2,093	36.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	2,167	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			0.00000	2,217	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	2,094	36.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			0.00000	2,344	36.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	2,059	36.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			0.00000	2,409	36.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	2,021	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			0.00000	2,471	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	1,981	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			0.00000	2,530	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	2,224	36.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			0.00000	2,123	36.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	2,077	36.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			0.00000	2,376	36.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	2,042	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			0.00000	2,442	36.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			14.52580		14.55040		58.07	147,160,879.80	10,131	87,441.00
€ / R On 12/12/2008 Currency Future	14.55	Call			1,093.00000	1,235	58.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,093.00000	1,259	58.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			3,119.00000	3,158	51.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			69.00000	132	51.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			1,264.00000	1,403	57.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			864.00000	1,028	57.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,436.00000	1,569	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			685.00000	844	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,517.00000	1,647	55.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			616.00000	771	55.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,288.00000	1,426	56.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			837.00000	1,000	56.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,917.00000	2,025	54.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			367.00000	499	54.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,357.00000	2,440	53.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			207.00000	314	53.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			2,167.00000	2,260	53.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			266.00000	384	53.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			2,021.00000	2,122	53.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.85	Put			321.00000	446	53.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,204.00000	2,295	53.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			253.00000	369	53.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			2,476.00000	2,552	52.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			176.00000	276	52.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,810.00000	2,866	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			110.00000	191	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,767.00000	2,826	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			117.00000	200	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,853.00000	2,907	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			103.00000	181	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,767.00000	2,826	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			117.00000	200	52.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,599.00000	2,667	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			148.00000	242	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			2,640.00000	2,707	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			140.00000	231	52.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			2,558.00000	2,629	52.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			157.00000	253	52.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,941.00000	2,990	52.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			90.00000	164	52.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,897.00000	2,948	52.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			97.00000	172	52.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,985.00000	3,031	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			85.00000	155	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			3,074.00000	3,116	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			74.00000	140	51.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,302.00000	3,331	51.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			52.00000	106	51.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			3,210.00000	3,244	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			60.00000	118	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			3,029.00000	3,073	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			79.00000	147	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,682.00000	2,746	52.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			132.00000	220	52.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			3,256.00000	3,288	51.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			55.00000	112	51.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			3,164.00000	3,201	51.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			64.00000	125	51.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,810.00000	2,866	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			110.00000	191	52.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,725.00000	2,786	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			124.00000	210	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			2,517.00000	2,590	52.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			166.00000	264	52.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.30	Call			2,436.00000	2,514	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			186.00000	288	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,397.00000	2,477	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			196.00000	301	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			2,318.00000	2,403	53.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			218.00000	327	53.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,302.00000	3,331	51.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			52.00000	106	51.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			3,210.00000	3,244	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			60.00000	118	51.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,853.00000	2,907	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			103.00000	181	52.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,397.00000	2,477	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			196.00000	301	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,242.00000	2,330	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			241.00000	355	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			2,436.00000	2,514	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			186.00000	288	52.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			2,280.00000	2,366	53.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			229.00000	341	53.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			3,029.00000	3,073	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			79.00000	147	51.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,599.00000	2,667	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			148.00000	242	52.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,357.00000	2,440	53.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			207.00000	314	53.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,204.00000	2,295	53.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			253.00000	369	53.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			2,130.00000	2,225	53.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			279.00000	399	53.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,242.00000	2,330	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			241.00000	355	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			2,093.00000	2,190	53.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			293.00000	414	53.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,951.00000	2,057	54.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			351.00000	481	54.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,884.00000	1,993	54.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			383.00000	517	54.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,818.00000	1,932	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			418.00000	556	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,754.00000	1,871	54.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			454.00000	596	54.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			2,057.00000	2,156	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			307.00000	430	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,986.00000	2,089	53.89	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	12.90	Put			336.00000	463	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,884.00000	1,993	54.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			383.00000	517	54.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			2,057.00000	2,156	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			307.00000	430	53.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,851.00000	1,962	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			400.00000	536	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,786.00000	1,901	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			436.00000	575	54.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,723.00000	1,842	54.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			473.00000	616	54.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,662.00000	1,784	55.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			512.00000	658	55.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,489.00000	1,620	55.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			639.00000	794	55.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			1,385.00000	1,520	56.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			734.00000	894	56.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			1,335.00000	1,472	56.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			785.00000	947	56.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			1,242.00000	1,381	57.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			891.00000	1,055	57.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			1,197.00000	1,338	57.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			947.00000	1,112	57.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			1,154.00000	1,296	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,004.00000	1,170	57.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			1,113.00000	1,255	58.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,063.00000	1,229	58.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,692.00000	1,813	54.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			492.00000	637	54.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,632.00000	1,756	55.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			532.00000	680	55.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,574.00000	1,700	55.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			573.00000	725	55.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,462.00000	1,595	55.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			662.00000	819	55.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			1,410.00000	1,545	56.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			710.00000	869	56.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			1,360.00000	1,496	56.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			759.00000	920	56.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			1,311.00000	1,449	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			811.00000	973	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,603.00000	1,728	55.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			552.00000	702	55.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,545.00000	1,673	55.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			595.00000	748	55.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.80	Call			1,436.00000	1,569	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			685.00000	844	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,288.00000	1,426	56.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			837.00000	1,000	56.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			1,219.00000	1,359	57.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			919.00000	1,083	57.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			1,176.00000	1,316	57.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			975.00000	1,141	57.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			1,134.00000	1,275	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,033.00000	1,199	57.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			0.00000	3,288	51.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	112	51.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			0.00000	950	60.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			0.00000	1,774	60.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			0.00000	735	62.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			0.00000	2,359	62.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			0.00000	573	63.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			0.00000	2,997	63.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			0.00000	446	65.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			0.00000	3,670	65.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			0.00000	965	59.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			0.00000	1,740	59.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			0.00000	747	61.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			0.00000	2,321	61.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	582	63.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			0.00000	2,957	63.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			0.00000	455	65.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			0.00000	3,629	65.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.87570		14.90600		42.04	20,677,223.00	1,390	15,028.00
€ / R On 16/03/2009 Currency Future	14.90	Call			0.00000	1,552	42.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			0.00000	1,576	42.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,704.00000	1,728	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,248.00000	1,302	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,883.00000	1,904	40.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,027.00000	1,078	40.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,906.00000	1,927	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,000.00000	1,051	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,725.00000	1,749	40.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,219.00000	1,273	40.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			3,009.00000	3,014	36.87	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			303.00000	338	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			2,302.00000	2,312	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			646.00000	686	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			2,652.00000	2,659	37.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			446.00000	484	37.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.95	Call			2,488.00000	2,496	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			532.00000	571	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			2,393.00000	2,403	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			587.00000	627	38.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,552.00000	2,560	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			496.00000	535	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,790.00000	2,796	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			384.00000	420	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			3,085.00000	3,089	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			279.00000	313	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			3,085.00000	3,089	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			279.00000	313	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			3,123.00000	3,127	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			267.00000	301	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			3,047.00000	3,051	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			291.00000	325	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,898.00000	2,903	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			342.00000	378	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,935.00000	2,940	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			329.00000	364	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,826.00000	2,831	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			370.00000	406	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			3,240.00000	3,243	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			234.00000	267	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,972.00000	2,976	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			316.00000	351	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			3,162.00000	3,165	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			256.00000	289	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			3,571.00000	3,568	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			165.00000	193	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			3,485.00000	3,484	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			179.00000	209	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			3,401.00000	3,401	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			195.00000	226	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,320.00000	3,321	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			214.00000	246	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,935.00000	2,940	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			329.00000	364	36.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			3,528.00000	3,526	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			172.00000	200	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,443.00000	3,443	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			187.00000	217	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			3,360.00000	3,361	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			204.00000	235	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,280.00000	3,282	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	11.85	Put			224.00000	256	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			3,201.00000	3,204	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			245.00000	278	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			3,123.00000	3,127	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			267.00000	301	36.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,320.00000	3,321	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			214.00000	246	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,862.00000	2,867	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			356.00000	391	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			3,047.00000	3,051	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			291.00000	325	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,755.00000	2,761	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			399.00000	435	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,686.00000	2,693	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			430.00000	467	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,755.00000	2,761	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			399.00000	435	37.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,686.00000	2,693	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			430.00000	467	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			2,619.00000	2,626	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			463.00000	500	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,721.00000	2,727	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			415.00000	451	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,443.00000	3,443	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			187.00000	217	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,280.00000	3,282	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			224.00000	256	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,898.00000	2,903	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			342.00000	378	37.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,721.00000	2,727	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			415.00000	451	37.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,585.00000	2,593	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			479.00000	517	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			2,520.00000	2,528	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			514.00000	552	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			2,243.00000	2,255	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			687.00000	729	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			2,107.00000	2,122	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			801.00000	846	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,979.00000	1,997	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			923.00000	972	39.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,859.00000	1,881	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,053.00000	1,106	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			2,456.00000	2,465	37.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			550.00000	589	37.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.20	Call			2,332.00000	2,342	38.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			626.00000	666	38.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			2,215.00000	2,227	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			709.00000	752	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			2,107.00000	2,122	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			801.00000	846	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,585.00000	2,593	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			479.00000	517	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			2,054.00000	2,071	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			848.00000	895	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,769.00000	1,792	40.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,163.00000	1,216	40.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			2,133.00000	2,147	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			777.00000	822	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,836.00000	1,859	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,080.00000	1,133	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,614.00000	3,611	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			158.00000	185	36.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			2,133.00000	2,147	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			777.00000	822	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,836.00000	1,859	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,080.00000	1,133	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			2,004.00000	2,021	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			898.00000	946	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,487.00000	1,514	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,581.00000	1,639	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1,277.00000	1,310	43.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			1,971.00000	2,035	43.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			1,100.00000	1,139	44.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,394.00000	2,463	44.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			951.00000	995	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			2,845.00000	2,919	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,552.00000	2,560	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			496.00000	535	37.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			2,188.00000	2,200	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			732.00000	775	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,622.00000	1,647	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,366.00000	1,421	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,395.00000	1,425	42.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,739.00000	1,799	42.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1,199.00000	1,235	43.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,143.00000	2,210	43.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			1,034.00000	1,076	44.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,578.00000	2,650	44.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			0.00000	2,282	38.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.30	Put			0.00000	707	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			0.00000	1,280	43.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			0.00000	2,104	43.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	1,064	44.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			0.00000	2,688	44.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	893	46.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			0.00000	3,317	46.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	756	47.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			0.00000	3,980	47.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			15.19160		15.20660		36.79	3,797,900.00	250	250.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	1,768	36.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			0.00000	1,776	36.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,954.00000	1,972	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,447.00000	1,481	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			2,158.00000	2,175	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,252.00000	1,284	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			2,212.00000	2,228	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,205.00000	1,237	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,979.00000	1,997	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,422.00000	1,455	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2,614.00000	2,627	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			907.00000	935	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,997.00000	3,007	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			690.00000	716	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,833.00000	2,845	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			776.00000	803	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,706.00000	2,719	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			849.00000	877	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,865.00000	2,877	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			759.00000	785	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			3,098.00000	3,108	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			642.00000	666	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,416.00000	3,423	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			509.00000	531	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,380.00000	3,387	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			523.00000	545	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			3,452.00000	3,459	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			496.00000	518	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,380.00000	3,387	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			523.00000	545	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,237.00000	3,246	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			581.00000	604	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			3,272.00000	3,281	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			566.00000	589	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			3,167.00000	3,176	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			611.00000	635	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,601.00000	3,606	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			444.00000	465	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			3,308.00000	3,316	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			551.00000	574	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			3,489.00000	3,496	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			483.00000	504	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,563.00000	3,569	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			457.00000	478	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,526.00000	3,532	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			470.00000	491	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,869.00000	3,873	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			363.00000	381	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			3,791.00000	3,795	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			385.00000	404	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			3,714.00000	3,719	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			408.00000	427	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			3,638.00000	3,644	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			432.00000	452	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,344.00000	3,351	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			537.00000	560	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,830.00000	3,834	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			374.00000	392	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,753.00000	3,757	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			396.00000	415	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			3,676.00000	3,681	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			420.00000	440	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,237.00000	3,246	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			581.00000	604	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,563.00000	3,569	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			457.00000	478	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3,202.00000	3,211	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			596.00000	619	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			3,133.00000	3,142	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			626.00000	651	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,601.00000	3,606	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			444.00000	465	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,526.00000	3,532	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			470.00000	491	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			3,031.00000	3,041	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			674.00000	699	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,908.00000	3,911	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			352.00000	370	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,753.00000	3,757	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			396.00000	415	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			3,167.00000	3,176	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			611.00000	635	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,964.00000	2,974	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			707.00000	733	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,898.00000	2,909	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			741.00000	767	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			3,031.00000	3,041	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			674.00000	699	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3,202.00000	3,211	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			596.00000	619	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			3,064.00000	3,074	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			658.00000	683	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,416.00000	3,423	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			509.00000	531	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,344.00000	3,351	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			537.00000	560	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			3,064.00000	3,074	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			658.00000	683	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,997.00000	3,007	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			690.00000	716	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,931.00000	2,942	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			724.00000	750	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,898.00000	2,909	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			741.00000	767	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,769.00000	2,781	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			812.00000	840	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			2,644.00000	2,657	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			888.00000	916	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,583.00000	2,597	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			927.00000	955	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2,523.00000	2,538	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			967.00000	996	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2,464.00000	2,479	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,008.00000	1,037	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,801.00000	2,813	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			794.00000	821	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,737.00000	2,750	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			831.00000	858	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2,675.00000	2,688	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			868.00000	896	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,583.00000	2,597	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			927.00000	955	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,737.00000	2,750	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			831.00000	858	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2,553.00000	2,567	36.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Put			947.00000	976	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2,494.00000	2,508	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			987.00000	1,017	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2,435.00000	2,450	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,029.00000	1,059	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			2,378.00000	2,393	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,071.00000	1,102	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			2,185.00000	2,202	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,228.00000	1,260	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			2,132.00000	2,149	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,275.00000	1,307	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			2,080.00000	2,097	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,323.00000	1,356	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			2,029.00000	2,047	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,372.00000	1,405	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,930.00000	1,948	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,473.00000	1,506	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,884.00000	1,904	36.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,528.00000	1,562	36.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,843.00000	1,864	36.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,587.00000	1,622	36.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,803.00000	1,824	36.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,646.00000	1,683	36.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			2,321.00000	2,337	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,115.00000	1,146	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			2,266.00000	2,282	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,159.00000	1,191	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2,106.00000	2,123	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,299.00000	1,331	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			2,054.00000	2,072	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,348.00000	1,380	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			2,004.00000	2,022	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,397.00000	1,430	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			2,158.00000	2,175	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,252.00000	1,284	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2,106.00000	2,123	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,299.00000	1,331	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			2,004.00000	2,022	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,397.00000	1,430	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,905.00000	1,924	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,499.00000	1,532	36.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,864.00000	1,883	36.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,557.00000	1,592	36.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,823.00000	1,844	36.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,616.00000	1,652	36.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Call			1,783.00000	1,805	36.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,677.00000	1,714	36.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	1,731	36.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			0.00000	1,840	36.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	1,696	37.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			0.00000	1,904	37.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	1,661	37.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			0.00000	1,969	37.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	1,627	37.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			0.00000	2,036	37.39	0.00	0	0.00
ALBI On 06/11/2008 Index Future			260.05500		260.15600		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			361.00000	267	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			48,801.00000	49,717	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			267.90500		268.00900		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			276.24500		276.23900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.66200		111.73500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			114.88600		114.96100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			118.19100		118.26700		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			262.73350		262.83500		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			111,650.00000	112,665	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			270.31950		270.42200		0.00	0.00	0	276.00
GOVI On 07/05/2009 jGovi			278.09500		278.20000		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			354.26200		353.76600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.36800		11.12500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.29700		10.21900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.53900		9.53700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.46700		10.35700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.14800		10.10700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.16500		10.13400		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
J207 On 15/01/2020 jSwap			10.06300		10.04000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32100		12.27500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.37900		12.31600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.22400		12.06200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.59200		11.24300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.94300		10.57400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.50100		10.16800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.03200		10.77200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.71800		10.44500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.40700		10.13800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.48900		10.48000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.14400		9.99700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.98300		9.84300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.09000		10.09700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.80800		9.77700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.69500		9.67100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79900		11.91700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.88500		11.89200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10700		12.10400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			246.81400		246.90500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			253.93900		254.03300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			261.24400		261.33900		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.54000		10.23000		3.00	63,892,650.00	600	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			1.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,644.00000	2,156	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			2,495.00000	3,007	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	0	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			2,068.00000	2,580	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.41900		10.04300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			679.00000	444	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			741.00000	1,047	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			10.30000		9.85200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 07/05/2009 Bond Future	9.25	Call			1,219.00000	993	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,963.00000	2,286	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.83900		9.84900		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	10.00	Call			0.00000	1,359	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			0.00000	483	9.10	144,900,000.00	300	300.00
R157 On 06/11/2008 Bond Future	9.50	Call			226.00000	217	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			2,152.00000	2,088	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			1.00000	1	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,209.00000	6,154	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,356.00000	2,384	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			193.00000	167	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.76500		9.77500		8.80	0.00	0	5,093.00
R157 On 05/02/2009 Bond Future	10.00	Call			3,042.00000	3,062	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,852.00000	1,819	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,218.00000	1,226	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			4,057.00000	4,011	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			548.00000	550	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			6,174.00000	6,123	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			1,708.00000	1,719	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			3,183.00000	3,141	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.69200		9.70300		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			1,590.00000	1,601	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			5,308.00000	5,263	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.54900		9.56800		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			10,373.00000	10,201	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.47400		9.49400		0.00	13,775,396.25	125	2,625.00
R186 On 05/02/2009 Bond Future	9.25	Call			391.00000	431	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,643.00000	2,500	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			9.40600		9.42600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			393.00000	424	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			4,380.00000	4,229	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.27900		12.18600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			89.00000	76	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,102.00000	1,117	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.72100		11.55000		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			2.00000	2	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			43.00000	51	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.35900		11.99900		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			36.00000	37	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			331.00000	438	0.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/11/2008 Bond Future			9.96300		9.98200		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			5,538.00000	5,455	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.84500		9.86500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			216.00000	227	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,868.00000	2,794	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.73500		9.75600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			645.00000	668	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2,764.00000	2,700	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.83700		9.84600		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			7,751.00000	7,702	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.74600		9.75600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			186.00000	191	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,974.00000	2,925	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.65900		9.66900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			265.00000	271	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			3,931.00000	3,884	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.83700		9.84600		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			8,308.00000	8,256	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.75200		9.76200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			131.00000	136	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,157.00000	3,103	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.67400		9.68400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			211.00000	217	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			4,251.00000	4,199	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.97000		9.97900		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			7,755.00000	7,721	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.83700		9.84600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			262.00000	265	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,449.00000	2,420	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.71600		9.72600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			470.00000	476	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			3,055.00000	3,026	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.80800		9.82700		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/11/2008 Bond Future	8.50	Put			8,345.00000	8,233	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.72700		9.74600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			106.00000	115	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,091.00000	2,989	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.65600		9.67700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			161.00000	173	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			4,250.00000	4,139	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.77300		9.79000		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			6,604.00000	6,502	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.68600		9.70600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3.00000	3	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			6,046.00000	5,926	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.62300		9.65100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			39.00000	44	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			5,696.00000	5,534	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.14000		9.16900		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			12,162.00000	11,943	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.07200		9.10200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			466.00000	548	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,248.00000	1,102	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			9.00900		9.04000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			921.00000	1,032	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,229.00000	1,102	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			259.23500		259.33400		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			266.71900		266.82100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			274.39200		274.49500		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.51200		7.60960		57.10	7,970,232.00	1,061	6,438.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			0.00000	598	57.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			0.00000	686	57.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			732.00000	703	56.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			473.00000	541	56.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			806.00000	771	55.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			397.00000	459	55.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			895.00000	848	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			336.00000	386	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			958.00000	908	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			298.00000	346	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,236.00000	1,174	54.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.55	Put			177.00000	212	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			1,391.00000	1,322	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			131.00000	160	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			1,471.00000	1,400	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			112.00000	138	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,554.00000	1,480	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			94.00000	118	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,312.00000	1,247	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			153.00000	185	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			1,512.00000	1,440	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			103.00000	128	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,312.00000	1,247	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			153.00000	185	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			1,163.00000	1,104	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			203.00000	242	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			1,163.00000	1,104	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			203.00000	242	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			1,057.00000	1,003	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			248.00000	291	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			1,024.00000	971	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			264.00000	309	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,236.00000	1,174	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			177.00000	212	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			1,199.00000	1,138	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			190.00000	226	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,431.00000	1,361	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			121.00000	149	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,351.00000	1,284	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			142.00000	172	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			1,274.00000	1,210	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			164.00000	198	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			1,127.00000	1,069	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			217.00000	257	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			991.00000	939	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			281.00000	327	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			926.00000	878	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			317.00000	366	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			1,092.00000	1,036	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			232.00000	274	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			895.00000	848	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			336.00000	386	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			835.00000	795	55.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			376.00000	433	55.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			781.00000	748	55.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			421.00000	486	55.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.95	Call			958.00000	908	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			298.00000	346	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			835.00000	795	55.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			376.00000	433	55.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,351.00000	1,284	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			142.00000	172	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			991.00000	939	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			281.00000	327	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			865.00000	820	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			355.00000	408	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,596.00000	1,521	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			87.00000	109	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,682.00000	1,604	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			72.00000	92	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,431.00000	1,361	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			121.00000	149	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			1,057.00000	1,003	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			248.00000	291	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,859.00000	1,776	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			49.00000	64	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			1,770.00000	1,689	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			60.00000	77	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,904.00000	1,821	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			45.00000	59	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,814.00000	1,733	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			54.00000	71	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,726.00000	1,646	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			66.00000	84	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,639.00000	1,562	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			79.00000	100	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,554.00000	1,480	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			94.00000	118	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,639.00000	1,562	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			79.00000	100	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,726.00000	1,646	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			66.00000	84	54.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			687.00000	659	56.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			528.00000	597	56.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			644.00000	617	57.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			585.00000	655	57.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			687.00000	659	56.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			528.00000	597	56.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			644.00000	617	57.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			585.00000	655	57.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			602.00000	579	57.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.65	Put			643.00000	717	57.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			563.00000	543	58.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			704.00000	781	58.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			0.00000	771	55.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			0.00000	459	55.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			0.00000	726	56.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			0.00000	514	56.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	680	56.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			0.00000	568	56.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			0.00000	638	57.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			0.00000	626	57.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	561	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			0.00000	749	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			0.00000	526	58.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			0.00000	814	58.50	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	493	58.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			0.00000	881	58.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			0.00000	458	58.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			0.00000	946	58.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			0.00000	680	56.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			0.00000	568	56.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			0.00000	561	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			0.00000	749	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			0.00000	493	58.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			0.00000	881	58.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.66830		7.77360		40.27	536,781.00	70	861.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			742.00000	725	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			769.00000	857	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			863.00000	840	39.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			590.00000	672	39.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			961.00000	924	38.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			487.00000	556	38.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1,047.00000	1,001	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			424.00000	483	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			1,077.00000	1,030	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			404.00000	461	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			1,339.00000	1,279	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			265.00000	311	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,521.00000	1,454	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			197.00000	235	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			1,597.00000	1,527	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			173.00000	209	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			1,675.00000	1,603	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			152.00000	184	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,446.00000	1,382	38.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.55	Put			223.00000	264	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			1,636.00000	1,565	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			162.00000	196	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,446.00000	1,382	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			223.00000	264	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			1,304.00000	1,246	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			281.00000	328	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			1,237.00000	1,182	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			313.00000	363	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			1,204.00000	1,150	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			330.00000	382	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			1,171.00000	1,119	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			348.00000	401	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			1,139.00000	1,089	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			366.00000	420	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			1,339.00000	1,279	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			265.00000	311	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			1,410.00000	1,347	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			236.00000	279	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,374.00000	1,313	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			251.00000	295	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,558.00000	1,490	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			185.00000	222	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			1,483.00000	1,418	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			210.00000	249	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,270.00000	1,214	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			296.00000	345	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			1,204.00000	1,150	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			330.00000	382	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,521.00000	1,454	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			197.00000	235	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			1,108.00000	1,059	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			385.00000	441	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,715.00000	1,641	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			142.00000	173	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,558.00000	1,490	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			185.00000	222	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			1,108.00000	1,059	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			385.00000	441	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1,047.00000	1,001	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			424.00000	483	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			1,018.00000	973	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			444.00000	505	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			961.00000	924	38.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			487.00000	556	38.79	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	7.40	Call			906.00000	882	39.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			532.00000	614	39.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			989.00000	946	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			465.00000	527	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			933.00000	904	39.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			509.00000	586	39.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,270.00000	1,214	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			296.00000	345	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,374.00000	1,313	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			251.00000	295	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			1,171.00000	1,119	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			348.00000	401	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,797.00000	1,720	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			123.00000	151	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,715.00000	1,641	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			142.00000	173	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,965.00000	1,883	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			91.00000	114	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,880.00000	1,800	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			106.00000	132	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,922.00000	1,841	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			98.00000	123	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,838.00000	1,760	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			114.00000	142	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,756.00000	1,680	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			132.00000	162	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,756.00000	1,680	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			132.00000	162	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			1,018.00000	973	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			444.00000	505	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			906.00000	882	39.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			532.00000	614	39.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			884.00000	862	39.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			561.00000	643	39.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			843.00000	820	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			619.00000	701	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			823.00000	800	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			650.00000	731	40.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			782.00000	761	40.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			708.00000	793	40.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			705.00000	691	41.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			832.00000	923	41.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	691	41.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			0.00000	923	41.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	659	41.58	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	8.00	Put			0.00000	990	41.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	625	41.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			0.00000	1,056	41.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	589	41.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			0.00000	1,121	41.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			0.00000	780	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			0.00000	762	40.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			0.00000	743	40.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			0.00000	824	40.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			0.00000	708	41.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			0.00000	889	41.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			0.00000	675	41.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			0.00000	956	41.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	643	41.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			0.00000	1,025	41.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.80700		7.90540		34.90	0.00	0	550.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	831	35.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			0.00000	924	35.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			969.00000	944	34.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			663.00000	737	34.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1,062.00000	1,025	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			557.00000	618	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			1,147.00000	1,106	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			492.00000	549	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1,176.00000	1,134	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			471.00000	527	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,430.00000	1,378	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			325.00000	371	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			1,605.00000	1,547	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			250.00000	290	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,679.00000	1,618	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			224.00000	261	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,717.00000	1,654	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			211.00000	247	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,534.00000	1,478	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			278.00000	321	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,717.00000	1,654	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			211.00000	247	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,534.00000	1,478	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			278.00000	321	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,397.00000	1,346	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			341.00000	389	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			1,331.00000	1,283	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			376.00000	426	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			1,299.00000	1,252	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.00	Put			394.00000	445	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1,268.00000	1,222	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			412.00000	465	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			1,237.00000	1,192	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			431.00000	485	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,499.00000	1,444	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			293.00000	337	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,642.00000	1,582	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			237.00000	275	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,569.00000	1,512	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			264.00000	305	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,364.00000	1,314	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			358.00000	407	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,793.00000	1,728	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			188.00000	221	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,364.00000	1,314	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			358.00000	407	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,499.00000	1,444	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			293.00000	337	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1,176.00000	1,134	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			471.00000	527	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1,118.00000	1,078	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			513.00000	571	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1,062.00000	1,025	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			557.00000	618	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			1,008.00000	986	33.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			603.00000	679	33.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			1,464.00000	1,411	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			309.00000	354	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,397.00000	1,346	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			341.00000	389	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			1,206.00000	1,163	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			451.00000	506	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			1,090.00000	1,051	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			534.00000	594	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			1,035.00000	1,005	33.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			579.00000	648	33.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			1,206.00000	1,163	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			451.00000	506	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,871.00000	1,804	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			166.00000	197	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			2,033.00000	1,961	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			128.00000	154	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,952.00000	1,882	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			146.00000	175	33.39	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	6.20	Call			1,871.00000	1,804	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			166.00000	197	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,793.00000	1,728	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			188.00000	221	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,430.00000	1,378	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			325.00000	371	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,992.00000	1,921	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			137.00000	164	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,911.00000	1,843	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			156.00000	186	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,832.00000	1,766	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			177.00000	209	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,755.00000	1,691	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			199.00000	234	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,911.00000	1,843	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			156.00000	186	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			988.00000	965	34.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			633.00000	708	34.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			949.00000	924	34.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			694.00000	767	34.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1,118.00000	1,078	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			513.00000	571	33.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			931.00000	905	34.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			725.00000	798	34.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			890.00000	867	34.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			784.00000	860	34.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			931.00000	905	34.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			725.00000	798	34.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			890.00000	867	34.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			784.00000	860	34.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			851.00000	831	35.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			846.00000	924	35.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			815.00000	798	35.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			909.00000	991	35.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	766	35.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			0.00000	1,059	35.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	736	36.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			0.00000	1,129	36.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	699	36.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			0.00000	1,192	36.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	736	36.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			0.00000	1,129	36.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								1,588,366,803.75	117,783	599,822.00

Grand Total: 179,515,541,803.75 47,327,783 599,822.00