

Daily MTM Report

Daily summary for 24/10/2008

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			19.36700		19.32100			0.00	0	0.00
R153 On 31/08/2010 Bond			10.64000		10.57000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.65500		9.84500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.33500		9.56000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35800		12.29700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.78500		9.97500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.65000		9.84500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.65000		9.84000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.79500		9.99000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.62500		9.82000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.58100		9.78500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.93000	9.15000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			11.18550		11.29520		59.50	1,343,266,695.00	120,090	318,469.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			1,358.00000	1,282	56.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			563.00000	597	56.80	1,194,000,000.00	2,000	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			984.00000	925	59.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			989.00000	1,039	59.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			906.00000	851	60.46	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			1,228.00000	1,158	57.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			683.00000	723	57.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,111.00000	1,165	60.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,444.00000	1,364	56.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			499.00000	528	56.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,609.00000	3,498	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			13.00000	13	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			1,204.00000	1,135	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			709.00000	749	57.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,940.00000	1,844	54.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			245.00000	259	54.10	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,977.00000	1,881	53.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			232.00000	245	53.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,332.00000	2,230	53.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			137.00000	144	53.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			2,092.00000	1,993	53.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			197.00000	208	53.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,170.00000	2,070	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			175.00000	185	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			2,015.00000	1,918	53.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			220.00000	232	53.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,251.00000	2,149	53.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			155.00000	164	53.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			2,092.00000	1,993	53.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			197.00000	208	53.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			2,415.00000	2,312	52.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			120.00000	127	52.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			2,374.00000	2,271	52.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			129.00000	135	52.92	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			2,761.00000	2,653	51.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			65.00000	68	51.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,542.00000	2,438	52.32	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			97.00000	102	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,896.00000	2,787	50.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			51.00000	52	50.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,942.00000	2,833	50.59	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			46.00000	47	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,988.00000	2,879	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			42.00000	43	50.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			3,081.00000	2,971	50.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			36.00000	35	50.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			3,034.00000	2,924	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	39	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,223.00000	3,112	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			28.00000	27	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			3,319.00000	3,208	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			23.00000	22	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,851.00000	2,742	50.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			55.00000	57	50.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,415.00000	3,304	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			20.00000	19	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,223.00000	3,112	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			28.00000	27	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,128.00000	3,017	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			33.00000	32	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,672.00000	2,566	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			77.00000	80	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,128.00000	3,017	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			33.00000	32	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,761.00000	2,653	51.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			65.00000	68	51.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,585.00000	2,480	52.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			90.00000	94	52.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			3,511.00000	3,401	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			16.00000	15	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,415.00000	3,304	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			20.00000	19	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			3,034.00000	2,924	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	39	50.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			3,463.00000	3,352	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			18.00000	17	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			3,367.00000	3,256	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			21.00000	20	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			3,271.00000	3,160	49.82	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	8.05	Put			26.00000	25	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			3,175.00000	3,065	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			30.00000	29	49.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,805.00000	2,698	51.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			60.00000	62	51.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,716.00000	2,609	51.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			71.00000	74	51.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			2,499.00000	2,396	52.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			104.00000	110	52.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,672.00000	2,566	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			77.00000	80	51.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,585.00000	2,480	52.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			90.00000	94	52.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,628.00000	2,523	51.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			83.00000	87	51.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,542.00000	2,438	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			97.00000	102	52.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,457.00000	2,354	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			112.00000	119	52.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			2,291.00000	2,189	53.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			146.00000	154	53.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			2,210.00000	2,110	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			165.00000	174	53.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,131.00000	2,032	53.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			186.00000	196	53.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			2,053.00000	1,955	53.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			208.00000	220	53.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,332.00000	2,230	53.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			137.00000	144	53.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,251.00000	2,149	53.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			155.00000	164	53.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,795.00000	1,704	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			300.00000	319	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,661.00000	1,573	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			365.00000	388	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,534.00000	1,451	55.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			439.00000	465	55.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,942.00000	2,833	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			46.00000	47	50.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,795.00000	1,704	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			300.00000	319	54.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,867.00000	1,773	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			272.00000	287	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,727.00000	1,638	54.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			332.00000	352	54.92	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			1,596.00000	1,511	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			401.00000	426	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,473.00000	1,392	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			478.00000	507	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,867.00000	1,773	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			272.00000	287	54.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,596.00000	1,511	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			401.00000	426	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,170.00000	2,070	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			175.00000	185	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,831.00000	1,738	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			286.00000	303	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,694.00000	1,605	55.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			348.00000	370	55.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,565.00000	1,481	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			420.00000	445	55.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			1,111.00000	1,046	58.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			815.00000	861	58.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			737.00000	691	62.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,442.00000	1,506	62.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			602.00000	565	63.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,807.00000	1,879	63.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,503.00000	1,421	56.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			458.00000	486	56.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			1,004.00000	944	59.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			959.00000	1,009	59.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			817.00000	767	61.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,272.00000	1,331	61.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			666.00000	625	62.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,621.00000	1,689	62.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,131.00000	2,032	53.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			186.00000	196	53.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,761.00000	1,671	54.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			316.00000	335	54.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,444.00000	1,364	56.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			499.00000	528	56.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			1,180.00000	1,112	58.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			735.00000	776	58.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			964.00000	906	59.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,019.00000	1,070	59.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			784.00000	736	61.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,339.00000	1,400	61.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			640.00000	600	63.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,694.00000	1,764	63.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			545.00000	511	64.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,000.00000	2,076	64.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			1,331.00000	1,257	56.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			586.00000	621	56.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			722.00000	677	62.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,477.00000	1,542	62.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			535.00000	501	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,039.00000	2,116	64.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			399.00000	374	66.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			2,654.00000	2,738	66.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			299.00000	277	68.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,304.00000	3,392	68.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			11.46610		11.57800		43.61	14,355,557.20	1,252	36,582.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			1,195.00000	1,196	43.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,217.00000	1,330	43.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			1,463.00000	1,442	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			885.00000	976	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,686.00000	1,657	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			708.00000	791	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,751.00000	3,660	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			73.00000	94	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,599.00000	1,574	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			771.00000	858	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			2,235.00000	2,186	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			407.00000	470	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,566.00000	2,506	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			288.00000	340	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			2,416.00000	2,361	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			338.00000	395	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,270.00000	2,220	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			392.00000	454	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,490.00000	2,433	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			312.00000	367	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,342.00000	2,290	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			364.00000	424	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,644.00000	2,581	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			266.00000	315	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			3,007.00000	2,934	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			179.00000	217	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,965.00000	2,893	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			187.00000	227	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,133.00000	3,056	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			155.00000	190	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,133.00000	3,056	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			155.00000	190	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,175.00000	3,098	42.73	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			147.00000	182	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			3,305.00000	3,224	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			127.00000	158	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,261.00000	3,182	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			133.00000	165	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			3,218.00000	3,139	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			140.00000	173	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,392.00000	3,309	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			114.00000	143	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,175.00000	3,098	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			147.00000	182	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,615.00000	3,527	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			87.00000	111	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,525.00000	3,439	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			97.00000	123	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			3,436.00000	3,352	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			108.00000	136	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,348.00000	3,266	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			120.00000	150	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,090.00000	3,015	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			162.00000	199	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,924.00000	2,853	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			196.00000	237	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,348.00000	3,266	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			120.00000	150	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,261.00000	3,182	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			133.00000	165	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,924.00000	2,853	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			196.00000	237	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,842.00000	2,774	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			214.00000	258	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,660.00000	3,571	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			82.00000	105	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,570.00000	3,483	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			92.00000	117	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,480.00000	3,396	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			102.00000	129	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			3,048.00000	2,974	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			170.00000	208	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,570.00000	3,483	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			92.00000	117	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,480.00000	3,396	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			102.00000	129	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			3,048.00000	2,974	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			170.00000	208	42.73	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			2,965.00000	2,893	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			187.00000	227	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,883.00000	2,813	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			205.00000	247	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,615.00000	3,527	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			87.00000	111	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,525.00000	3,439	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			97.00000	123	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,090.00000	3,015	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			162.00000	199	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,392.00000	3,309	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			114.00000	143	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,802.00000	2,735	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			224.00000	269	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,722.00000	2,657	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			244.00000	291	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,644.00000	2,581	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			266.00000	315	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,722.00000	2,657	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			244.00000	291	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,490.00000	2,433	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			312.00000	367	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,342.00000	2,290	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			364.00000	424	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,270.00000	2,220	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			392.00000	454	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,883.00000	2,813	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			205.00000	247	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,566.00000	2,506	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			288.00000	340	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,200.00000	2,152	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			422.00000	486	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,131.00000	2,085	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			453.00000	519	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			2,063.00000	2,020	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			485.00000	554	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,200.00000	2,152	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			422.00000	486	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,131.00000	2,085	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			453.00000	519	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,996.00000	1,956	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			518.00000	590	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,528.00000	2,470	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			300.00000	353	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			2,453.00000	2,397	42.73	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			325.00000	381	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			2,379.00000	2,325	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			351.00000	409	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			2,306.00000	2,255	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			378.00000	439	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			2,165.00000	2,119	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			437.00000	502	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			2,097.00000	2,052	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			469.00000	536	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			2,029.00000	1,988	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			501.00000	572	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,964.00000	1,924	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			536.00000	608	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,837.00000	1,802	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			609.00000	686	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,775.00000	1,743	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			647.00000	727	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,715.00000	1,685	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			687.00000	769	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,657.00000	1,629	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			729.00000	813	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,544.00000	1,520	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			816.00000	904	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,489.00000	1,468	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			861.00000	952	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,437.00000	1,417	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			909.00000	1,001	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,385.00000	1,373	42.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			957.00000	1,057	42.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			2,029.00000	1,988	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			501.00000	572	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,964.00000	1,924	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			536.00000	608	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,899.00000	1,862	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			571.00000	646	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,715.00000	1,685	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			687.00000	769	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,657.00000	1,629	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			729.00000	813	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,931.00000	1,893	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			553.00000	627	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,868.00000	1,832	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			590.00000	666	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,806.00000	1,772	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			628.00000	706	42.73	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			1,745.00000	1,714	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			667.00000	748	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,628.00000	1,601	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			750.00000	835	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,571.00000	1,547	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			793.00000	881	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,516.00000	1,494	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			838.00000	928	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,571.00000	1,547	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			793.00000	881	42.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			1,411.00000	1,395	42.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			933.00000	1,029	42.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			1,360.00000	1,352	43.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			982.00000	1,086	43.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,317.00000	1,311	43.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,039.00000	1,145	43.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			1,275.00000	1,271	43.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,097.00000	1,205	43.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,317.00000	1,311	43.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,039.00000	1,145	43.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			1,234.00000	1,233	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,156.00000	1,267	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			1,158.00000	1,160	44.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,280.00000	1,394	44.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			1,122.00000	1,126	44.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,344.00000	1,460	44.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			1,087.00000	1,089	44.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,409.00000	1,523	44.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			1,054.00000	1,051	44.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,476.00000	1,585	44.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.72200		11.83600		39.73	9,002,496.00	768	2,808.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1,398.00000	1,427	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,412.00000	1,555	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,681.00000	1,689	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,045.00000	1,167	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,870.00000	1,870	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			884.00000	998	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,984.00000	1,980	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			798.00000	908	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,815.00000	1,817	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			929.00000	1,045	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			2,425.00000	2,402	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			539.00000	630	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,740.00000	2,705	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			404.00000	483	39.00	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	9.70	Call			2,597.00000	2,567	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			461.00000	545	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,458.00000	2,434	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	612	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,667.00000	2,635	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			431.00000	513	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,527.00000	2,500	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			491.00000	578	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,813.00000	2,775	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			377.00000	453	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,157.00000	3,107	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			271.00000	335	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,157.00000	3,107	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			271.00000	335	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,277.00000	3,222	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			241.00000	300	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			3,318.00000	3,262	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			232.00000	290	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,358.00000	3,301	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			222.00000	279	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,441.00000	3,380	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	258	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,399.00000	3,340	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			213.00000	268	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,566.00000	3,502	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			180.00000	230	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,399.00000	3,340	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			213.00000	268	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			3,237.00000	3,184	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			251.00000	312	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,736.00000	3,667	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			150.00000	195	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,651.00000	3,584	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			165.00000	212	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,482.00000	3,421	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			196.00000	249	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			3,079.00000	3,031	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			293.00000	359	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			3,001.00000	2,957	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			315.00000	385	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,693.00000	3,625	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			157.00000	203	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,608.00000	3,543	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			172.00000	221	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			3,524.00000	3,461	39.00	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	8.50	Put			188.00000	239	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,197.00000	3,145	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			261.00000	323	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			3,118.00000	3,069	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			282.00000	347	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3,040.00000	2,994	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			304.00000	372	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,910.00000	3,836	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			124.00000	164	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,823.00000	3,751	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			137.00000	179	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,482.00000	3,421	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			196.00000	249	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,566.00000	3,502	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			180.00000	230	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,780.00000	3,709	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			144.00000	187	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,608.00000	3,543	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			172.00000	221	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,197.00000	3,145	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			261.00000	323	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,441.00000	3,380	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	258	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,358.00000	3,301	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			222.00000	279	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,277.00000	3,222	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			241.00000	300	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3,040.00000	2,994	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			304.00000	372	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,963.00000	2,920	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			327.00000	398	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,887.00000	2,847	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			351.00000	425	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,963.00000	2,920	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			327.00000	398	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,597.00000	2,567	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			461.00000	545	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,667.00000	2,635	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			431.00000	513	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			2,391.00000	2,370	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			555.00000	648	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,325.00000	2,307	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	685	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2,260.00000	2,244	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			624.00000	722	39.00	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	9.30	Call			2,887.00000	2,847	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			351.00000	425	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,527.00000	2,500	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			491.00000	578	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,325.00000	2,307	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	685	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,197.00000	2,183	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			661.00000	761	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,813.00000	2,775	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			377.00000	453	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,458.00000	2,434	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	612	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,703.00000	2,670	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			417.00000	498	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,632.00000	2,601	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			446.00000	529	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,561.00000	2,533	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			475.00000	561	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2,492.00000	2,467	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			506.00000	595	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			2,358.00000	2,338	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			572.00000	666	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2,293.00000	2,275	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			607.00000	703	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			2,228.00000	2,214	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			642.00000	742	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2,165.00000	2,153	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			679.00000	781	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2,043.00000	2,036	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			757.00000	864	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,927.00000	1,924	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			841.00000	952	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,760.00000	1,765	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			974.00000	1,093	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,707.00000	1,714	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,021.00000	1,142	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,656.00000	1,664	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,070.00000	1,192	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,605.00000	1,619	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,119.00000	1,247	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,197.00000	2,183	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			661.00000	761	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,135.00000	2,124	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			699.00000	802	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			2,074.00000	2,065	39.00	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	10.50	Put			738.00000	843	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			2,014.00000	2,008	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			778.00000	886	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,955.00000	1,952	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			819.00000	930	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,898.00000	1,897	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			862.00000	975	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,842.00000	1,843	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			906.00000	1,021	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,787.00000	1,791	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			951.00000	1,069	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,734.00000	1,739	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			998.00000	1,117	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,135.00000	2,124	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			699.00000	802	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			2,014.00000	2,008	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			778.00000	886	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,898.00000	1,897	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			862.00000	975	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,842.00000	1,843	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			906.00000	1,021	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,734.00000	1,739	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			998.00000	1,117	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,630.00000	1,640	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,094.00000	1,218	39.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,580.00000	1,598	39.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,144.00000	1,276	39.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,535.00000	1,558	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,199.00000	1,336	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1,494.00000	1,519	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,258.00000	1,397	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1,556.00000	1,578	39.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,170.00000	1,306	39.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,514.00000	1,539	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,228.00000	1,367	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1,474.00000	1,500	39.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,288.00000	1,428	39.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			1,435.00000	1,463	39.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,349.00000	1,491	39.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1,362.00000	1,393	40.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,476.00000	1,621	40.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1,326.00000	1,359	40.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,540.00000	1,687	40.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1,292.00000	1,323	40.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,606.00000	1,751	40.50	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	12.25	Call		1,260.00000	1,284	40.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		1,674.00000	1,812	40.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			17.64180	18.26570		58.85	14,872,037.40	843	21,957.00
£ / R On 12/12/2008 Currency Future	18.25	Call		1,584.00000	1,275	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put		1,569.00000	1,883	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call		1,524.00000	1,217	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put		1,658.00000	1,975	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call		1,627.00000	1,315	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put		1,511.00000	1,823	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call		1,835.00000	1,491	58.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put		1,270.00000	1,549	58.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call		1,835.00000	1,491	58.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put		1,270.00000	1,549	58.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call		1,648.00000	1,336	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put		1,482.00000	1,794	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call		2,435.00000	2,003	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put		820.00000	1,011	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call		2,900.00000	2,426	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put		584.00000	734	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call		2,728.00000	2,269	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		662.00000	827	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call		2,796.00000	2,331	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put		630.00000	789	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call		2,935.00000	2,458	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put		569.00000	717	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		3,006.00000	2,524	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		540.00000	682	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		3,078.00000	2,590	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		512.00000	649	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		3,453.00000	2,939	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		387.00000	497	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		3,531.00000	3,012	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		365.00000	470	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		3,649.00000	3,123	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		333.00000	431	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		3,492.00000	2,975	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		376.00000	483	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		3,414.00000	2,903	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		399.00000	511	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		3,300.00000	2,796	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		434.00000	554	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		3,689.00000	3,161	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		323.00000	419	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		3,769.00000	3,236	58.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.80	Put			304.00000	395	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			3,609.00000	3,086	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			344.00000	444	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			3,810.00000	3,275	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			294.00000	383	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,933.00000	3,391	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			267.00000	349	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			4,142.00000	3,590	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			226.00000	298	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			4,058.00000	3,510	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			242.00000	318	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,974.00000	3,430	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			258.00000	339	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,892.00000	3,352	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			276.00000	360	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,729.00000	3,198	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			313.00000	407	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,570.00000	3,049	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			354.00000	457	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,851.00000	3,313	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			285.00000	371	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,531.00000	3,012	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			365.00000	470	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			3,376.00000	2,867	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			410.00000	525	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			3,338.00000	2,832	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			422.00000	540	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			3,263.00000	2,761	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			447.00000	570	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			3,188.00000	2,692	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			472.00000	600	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			4,100.00000	3,550	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			234.00000	308	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			4,016.00000	3,470	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			250.00000	328	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,933.00000	3,391	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			267.00000	349	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			3,225.00000	2,727	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			459.00000	585	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			3,151.00000	2,658	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			485.00000	616	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			3,115.00000	2,624	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			499.00000	632	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,769.00000	3,236	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			304.00000	395	58.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.30	Call			3,376.00000	2,867	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			410.00000	525	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,974.00000	3,430	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			258.00000	339	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,892.00000	3,352	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			276.00000	360	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,570.00000	3,049	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			354.00000	457	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			3,492.00000	2,975	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			376.00000	483	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,689.00000	3,161	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			323.00000	419	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			3,300.00000	2,796	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			434.00000	554	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			3,006.00000	2,524	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			540.00000	682	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,865.00000	2,394	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			599.00000	752	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,796.00000	2,331	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			630.00000	789	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			3,151.00000	2,658	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			485.00000	616	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,935.00000	2,458	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			569.00000	717	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,661.00000	2,208	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			696.00000	866	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,935.00000	2,458	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			569.00000	717	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,728.00000	2,269	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			662.00000	827	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,595.00000	2,148	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			730.00000	906	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			2,531.00000	2,089	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			765.00000	947	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,595.00000	2,148	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			730.00000	906	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			2,467.00000	2,031	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			801.00000	990	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			3,188.00000	2,692	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			472.00000	600	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			3,115.00000	2,624	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			499.00000	632	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			3,042.00000	2,557	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			526.00000	665	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,970.00000	2,491	58.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.85	Put			555.00000	699	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,830.00000	2,362	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			615.00000	771	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2,762.00000	2,300	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			646.00000	808	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,695.00000	2,238	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			679.00000	846	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,628.00000	2,178	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			712.00000	886	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			2,563.00000	2,118	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			747.00000	927	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			2,498.00000	2,060	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			783.00000	968	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			2,373.00000	1,947	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			857.00000	1,055	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			2,312.00000	1,892	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			896.00000	1,100	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			2,252.00000	1,838	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			936.00000	1,147	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			2,193.00000	1,786	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			977.00000	1,194	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,784.00000	1,451	59.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,319.00000	1,609	59.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,736.00000	1,412	59.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,371.00000	1,670	59.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			1,692.00000	1,375	59.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,426.00000	1,733	59.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,605.00000	1,295	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,540.00000	1,853	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,564.00000	1,255	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,598.00000	1,914	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1,484.00000	1,179	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			1,719.00000	2,037	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			2,106.00000	1,709	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,041.00000	1,267	58.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			2,050.00000	1,661	58.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,084.00000	1,319	58.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,995.00000	1,617	58.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,129.00000	1,375	58.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,941.00000	1,573	58.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,175.00000	1,432	58.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,887.00000	1,531	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,222.00000	1,490	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,995.00000	1,617	58.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,129.00000	1,375	58.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.60	Call			1,887.00000	1,531	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,222.00000	1,490	58.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,736.00000	1,412	59.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,371.00000	1,670	59.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,648.00000	1,336	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,482.00000	1,794	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			1,810.00000	1,471	59.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,294.00000	1,579	59.03	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			1,759.00000	1,431	59.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,343.00000	1,640	59.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			1,714.00000	1,393	59.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			1,398.00000	1,701	59.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,670.00000	1,356	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,454.00000	1,764	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1,544.00000	1,236	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			1,628.00000	1,944	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			1,504.00000	1,198	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			1,688.00000	2,006	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1,465.00000	1,161	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			1,749.00000	2,069	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,605.00000	1,295	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,540.00000	1,853	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,564.00000	1,255	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,598.00000	1,914	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,524.00000	1,217	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,658.00000	1,975	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			1,446.00000	1,142	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			1,780.00000	2,101	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			1,407.00000	1,107	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			1,841.00000	2,165	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			1,366.00000	1,072	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			1,900.00000	2,230	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			1,759.00000	1,431	59.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,343.00000	1,640	59.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,670.00000	1,356	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,454.00000	1,764	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1,544.00000	1,236	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			1,628.00000	1,944	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1,465.00000	1,161	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			1,749.00000	2,069	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1,427.00000	1,124	59.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			1,812.00000	2,133	59.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			18.02720		18.65940		42.58	14,584,004.80	809	16,564.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,925.00000	1,674	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			1,916.00000	2,297	43.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.80	Call			1,868.00000	1,616	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,009.00000	2,389	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1,985.00000	1,735	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			1,825.00000	2,208	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2,186.00000	1,904	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			1,577.00000	1,927	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2,237.00000	1,943	42.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,528.00000	1,865	42.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2,005.00000	1,755	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			1,795.00000	2,178	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,791.00000	2,418	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,081.00000	1,341	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			3,264.00000	2,849	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			805.00000	1,022	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			3,069.00000	2,670	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			909.00000	1,143	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3,133.00000	2,729	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			874.00000	1,102	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			3,331.00000	2,910	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			772.00000	983	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			3,005.00000	2,613	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			946.00000	1,186	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			3,399.00000	2,972	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			739.00000	945	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3,751.00000	3,297	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			591.00000	769	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,824.00000	3,364	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			564.00000	737	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,972.00000	3,502	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			513.00000	675	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,860.00000	3,398	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			551.00000	721	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,824.00000	3,364	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			564.00000	737	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,787.00000	3,330	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			578.00000	753	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			3,679.00000	3,230	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			619.00000	803	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			4,010.00000	3,537	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			500.00000	660	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			4,085.00000	3,608	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			476.00000	630	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			4,124.00000	3,643	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			464.00000	616	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			4,436.00000	3,936	42.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Put			377.00000	509	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			4,357.00000	3,861	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			398.00000	534	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,279.00000	3,788	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			419.00000	561	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			4,201.00000	3,715	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			441.00000	588	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			4,047.00000	3,572	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			488.00000	645	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,897.00000	3,433	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			538.00000	705	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			4,279.00000	3,788	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			419.00000	561	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			4,201.00000	3,715	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			441.00000	588	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,897.00000	3,433	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			538.00000	705	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			3,607.00000	3,164	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			648.00000	837	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,537.00000	3,099	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			678.00000	872	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			4,397.00000	3,899	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			387.00000	521	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			4,318.00000	3,825	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			408.00000	547	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			4,240.00000	3,751	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			430.00000	574	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			4,162.00000	3,679	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			453.00000	602	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,935.00000	3,467	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			525.00000	690	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,537.00000	3,099	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			678.00000	872	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,468.00000	3,035	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			708.00000	908	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			4,085.00000	3,608	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			476.00000	630	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			4,010.00000	3,537	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			500.00000	660	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,860.00000	3,398	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			551.00000	721	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3,715.00000	3,263	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			605.00000	786	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,643.00000	3,197	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			634.00000	820	42.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			3,572.00000	3,132	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			663.00000	854	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			3,502.00000	3,067	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			693.00000	890	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,643.00000	3,197	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			634.00000	820	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			3,264.00000	2,849	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			805.00000	1,022	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3,198.00000	2,788	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			839.00000	1,061	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			3,133.00000	2,729	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			874.00000	1,102	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,468.00000	3,035	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			708.00000	908	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			2,943.00000	2,556	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			983.00000	1,229	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			3,399.00000	2,972	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			739.00000	945	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			3,331.00000	2,910	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			772.00000	983	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			3,198.00000	2,788	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			839.00000	1,061	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			3,005.00000	2,613	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			946.00000	1,186	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,881.00000	2,500	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,022.00000	1,273	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			3,365.00000	2,941	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			755.00000	964	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			3,298.00000	2,879	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			788.00000	1,002	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			3,231.00000	2,819	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			822.00000	1,041	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			3,165.00000	2,759	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			856.00000	1,081	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			3,101.00000	2,700	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			891.00000	1,122	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			3,037.00000	2,641	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			928.00000	1,164	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,974.00000	2,584	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			965.00000	1,207	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,912.00000	2,528	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,003.00000	1,251	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,851.00000	2,472	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,041.00000	1,295	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,468.00000	3,035	42.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.90	Put			708.00000	908	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,731.00000	2,364	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,122.00000	1,387	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2,673.00000	2,312	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,163.00000	1,434	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2,615.00000	2,260	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,206.00000	1,482	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			2,559.00000	2,209	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,249.00000	1,531	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2,137.00000	1,866	42.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,627.00000	1,989	42.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2,088.00000	1,830	42.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			1,679.00000	2,052	42.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2,046.00000	1,794	43.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,737.00000	2,117	43.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,965.00000	1,715	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			1,855.00000	2,237	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,925.00000	1,674	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			1,916.00000	2,297	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,887.00000	1,635	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			1,978.00000	2,358	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,850.00000	1,597	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,040.00000	2,419	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2,448.00000	2,109	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,338.00000	1,632	42.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,394.00000	2,064	42.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,384.00000	1,687	42.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			2,341.00000	2,023	42.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,431.00000	1,745	42.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,288.00000	1,982	42.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,479.00000	1,805	42.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,394.00000	2,064	42.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,384.00000	1,687	42.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2,288.00000	1,982	42.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,479.00000	1,805	42.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2,137.00000	1,866	42.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,627.00000	1,989	42.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2,046.00000	1,794	43.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			1,737.00000	2,117	43.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			2,162.00000	1,885	42.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			1,602.00000	1,958	42.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			2,112.00000	1,848	42.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			1,653.00000	2,021	42.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2,067.00000	1,812	43.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			1,707.00000	2,084	43.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.40	Call			2,025.00000	1,776	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			1,766.00000	2,149	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1,945.00000	1,694	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			1,885.00000	2,267	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1,906.00000	1,655	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			1,947.00000	2,328	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1,831.00000	1,578	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,072.00000	2,450	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2,005.00000	1,755	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			1,795.00000	2,178	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,850.00000	1,597	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,040.00000	2,419	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,813.00000	1,559	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,103.00000	2,482	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1,777.00000	1,522	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,168.00000	2,544	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1,736.00000	1,485	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			2,227.00000	2,608	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1,695.00000	1,450	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			2,286.00000	2,672	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,965.00000	1,715	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			1,855.00000	2,237	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,813.00000	1,559	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,103.00000	2,482	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1,777.00000	1,522	43.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,168.00000	2,544	43.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			18.37880		19.00030		37.46	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	19.00	Call			2,186.00000	1,946	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,185.00000	2,567	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			2,130.00000	1,887	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,280.00000	2,658	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			2,262.00000	2,026	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,062.00000	2,448	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2,463.00000	2,190	37.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			1,813.00000	2,161	37.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			2,512.00000	2,227	37.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			1,762.00000	2,098	37.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			2,282.00000	2,047	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,032.00000	2,418	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			3,050.00000	2,695	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,300.00000	1,566	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			3,538.00000	3,142	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			988.00000	1,213	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			3,349.00000	2,969	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,099.00000	1,340	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.70	Call			3,380.00000	2,997	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,080.00000	1,318	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,570.00000	3,172	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			970.00000	1,193	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,318.00000	2,940	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,118.00000	1,362	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,635.00000	3,232	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			935.00000	1,153	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			4,006.00000	3,576	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			756.00000	947	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			4,111.00000	3,674	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			711.00000	895	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			4,218.00000	3,773	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			668.00000	845	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4,076.00000	3,641	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			726.00000	912	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			4,041.00000	3,608	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			741.00000	929	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,971.00000	3,543	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			771.00000	965	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4,291.00000	3,841	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			640.00000	812	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			4,364.00000	3,909	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			613.00000	780	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			4,111.00000	3,674	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			711.00000	895	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			4,401.00000	3,944	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			600.00000	765	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,702.00000	4,226	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			501.00000	647	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,625.00000	4,154	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			525.00000	676	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4,550.00000	4,083	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			549.00000	705	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4,475.00000	4,013	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			574.00000	734	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,327.00000	3,875	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			627.00000	796	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4,254.00000	3,807	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			654.00000	828	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			4,182.00000	3,740	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			682.00000	861	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,702.00000	4,226	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			501.00000	647	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,625.00000	4,154	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			525.00000	676	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			4,327.00000	3,875	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			627.00000	796	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4,254.00000	3,807	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			654.00000	828	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,512.00000	4,048	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			562.00000	719	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,438.00000	3,978	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			587.00000	749	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			4,147.00000	3,707	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			696.00000	878	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,937.00000	3,511	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			786.00000	982	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,971.00000	3,543	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			771.00000	965	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,902.00000	3,479	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			802.00000	1,001	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,834.00000	3,416	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			834.00000	1,038	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4,663.00000	4,190	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			513.00000	661	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			4,587.00000	4,119	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			537.00000	690	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,512.00000	4,048	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			562.00000	719	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4,438.00000	3,978	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			587.00000	749	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			4,147.00000	3,707	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			696.00000	878	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4,076.00000	3,641	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			726.00000	912	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,767.00000	3,354	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			867.00000	1,075	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,701.00000	3,292	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			900.00000	1,114	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,902.00000	3,479	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			802.00000	1,001	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,767.00000	3,354	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			867.00000	1,075	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,868.00000	3,448	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			818.00000	1,019	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,801.00000	3,385	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			850.00000	1,056	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,570.00000	3,172	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			970.00000	1,193	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.50	Call			3,506.00000	3,113	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,006.00000	1,234	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,443.00000	3,055	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,042.00000	1,276	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,834.00000	3,416	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			834.00000	1,038	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,635.00000	3,232	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			935.00000	1,153	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,443.00000	3,055	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,042.00000	1,276	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			3,318.00000	2,940	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,118.00000	1,362	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,701.00000	3,292	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			900.00000	1,114	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			3,380.00000	2,997	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,080.00000	1,318	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			3,257.00000	2,884	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,157.00000	1,406	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			3,197.00000	2,829	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,197.00000	1,451	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			3,257.00000	2,884	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,157.00000	1,406	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			3,138.00000	2,775	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,238.00000	1,496	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,602.00000	3,202	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			952.00000	1,173	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			3,474.00000	3,084	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,024.00000	1,255	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			3,411.00000	3,026	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,061.00000	1,297	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			3,288.00000	2,912	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,137.00000	1,384	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			3,227.00000	2,857	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,177.00000	1,428	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			3,168.00000	2,802	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,217.00000	1,473	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			3,109.00000	2,748	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,258.00000	1,519	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			3,734.00000	3,323	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			883.00000	1,094	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			3,668.00000	3,262	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			917.00000	1,133	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,602.00000	3,202	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			952.00000	1,173	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			3,288.00000	2,912	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Put			1,137.00000	1,384	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,993.00000	2,643	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,343.00000	1,614	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,937.00000	2,591	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,386.00000	1,662	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,881.00000	2,540	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,431.00000	1,712	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,826.00000	2,490	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,476.00000	1,762	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,414.00000	2,153	37.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,864.00000	2,224	37.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			2,366.00000	2,117	37.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			1,916.00000	2,288	37.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,322.00000	2,082	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,972.00000	2,353	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2,243.00000	2,006	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,093.00000	2,477	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2,205.00000	1,966	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,154.00000	2,537	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2,167.00000	1,926	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,217.00000	2,597	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,718.00000	2,393	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,568.00000	1,864	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,666.00000	2,345	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,615.00000	1,916	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			2,614.00000	2,305	37.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			1,663.00000	1,976	37.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,563.00000	2,266	37.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,712.00000	2,037	37.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,666.00000	2,345	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,615.00000	1,916	36.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,563.00000	2,266	37.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			1,712.00000	2,037	37.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,414.00000	2,153	37.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			1,864.00000	2,224	37.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,322.00000	2,082	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			1,972.00000	2,353	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			2,438.00000	2,171	37.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			1,838.00000	2,192	37.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			2,390.00000	2,135	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			1,890.00000	2,256	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			2,342.00000	2,099	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			1,942.00000	2,320	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			2,302.00000	2,064	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,002.00000	2,385	37.89	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 12/06/2009 Currency Future	18.90	Call			2,224.00000	1,986	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,123.00000	2,507	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			2,149.00000	1,906	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,248.00000	2,628	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			2,112.00000	1,868	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,312.00000	2,689	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2,243.00000	2,006	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,093.00000	2,477	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2,167.00000	1,926	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,217.00000	2,597	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			2,094.00000	1,849	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			2,344.00000	2,720	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			2,059.00000	1,811	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			2,409.00000	2,782	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			2,021.00000	1,774	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			2,471.00000	2,845	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1,981.00000	1,737	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			2,530.00000	2,909	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			2,224.00000	1,986	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,123.00000	2,507	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			2,077.00000	1,830	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			2,376.00000	2,751	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			2,042.00000	1,792	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			2,442.00000	2,813	37.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			14.21830		14.52580		58.80	398,112.40	28	80,225.00
€ / R On 12/12/2008 Currency Future	14.55	Call			1,235.00000	1,093	59.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,259.00000	1,425	59.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			3,158.00000	2,883	52.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			132.00000	165	52.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			1,403.00000	1,248	58.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,028.00000	1,180	58.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,569.00000	1,398	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			844.00000	980	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,647.00000	1,468	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			771.00000	900	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,426.00000	1,269	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,000.00000	1,150	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			2,025.00000	1,813	55.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			499.00000	594	55.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,440.00000	2,196	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			314.00000	378	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			2,260.00000	2,028	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			384.00000	459	54.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			2,122.00000	1,902	54.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.85	Put			446.00000	534	54.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,295.00000	2,060	54.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			369.00000	442	54.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			2,552.00000	2,303	53.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			276.00000	334	53.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,866.00000	2,603	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			191.00000	234	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,826.00000	2,564	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			200.00000	245	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,907.00000	2,642	52.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			181.00000	223	52.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,826.00000	2,564	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			200.00000	245	53.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,667.00000	2,412	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			242.00000	294	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			2,707.00000	2,450	53.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			231.00000	281	53.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			2,629.00000	2,375	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			253.00000	307	53.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,990.00000	2,721	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			164.00000	202	52.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,948.00000	2,681	52.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			172.00000	213	52.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			3,031.00000	2,761	52.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			155.00000	192	52.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			3,116.00000	2,842	52.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			140.00000	173	52.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,331.00000	3,050	51.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			106.00000	132	51.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			3,244.00000	2,966	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			118.00000	148	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			3,073.00000	2,801	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			147.00000	183	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,746.00000	2,487	53.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			220.00000	269	53.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			3,288.00000	3,008	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			112.00000	140	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			3,201.00000	2,924	52.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			125.00000	156	52.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,866.00000	2,603	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			191.00000	234	52.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,786.00000	2,525	53.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			210.00000	257	53.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			2,590.00000	2,339	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			264.00000	320	53.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.30	Call			2,514.00000	2,267	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			288.00000	348	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,477.00000	2,231	53.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			301.00000	363	53.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			2,403.00000	2,162	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			327.00000	393	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,331.00000	3,050	51.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			106.00000	132	51.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			3,244.00000	2,966	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			118.00000	148	52.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,907.00000	2,642	52.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			181.00000	223	52.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,477.00000	2,231	53.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			301.00000	363	53.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,330.00000	2,093	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			355.00000	425	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			2,514.00000	2,267	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			288.00000	348	53.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			2,366.00000	2,127	54.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			341.00000	409	54.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			3,073.00000	2,801	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			147.00000	183	52.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,667.00000	2,412	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			242.00000	294	53.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,440.00000	2,196	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			314.00000	378	53.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,295.00000	2,060	54.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			369.00000	442	54.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			2,225.00000	1,996	54.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			399.00000	477	54.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,330.00000	2,093	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			355.00000	425	54.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			2,190.00000	1,964	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			414.00000	496	54.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			2,057.00000	1,842	55.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			481.00000	574	55.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,993.00000	1,784	55.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			517.00000	615	55.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,932.00000	1,727	55.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			556.00000	659	55.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,871.00000	1,672	55.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			596.00000	703	55.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			2,156.00000	1,933	54.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			430.00000	515	54.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			2,089.00000	1,872	55.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.90	Put			463.00000	554	55.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,993.00000	1,784	55.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			517.00000	615	55.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			2,156.00000	1,933	54.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			430.00000	515	54.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,962.00000	1,755	55.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			536.00000	637	55.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,901.00000	1,699	55.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			575.00000	681	55.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,842.00000	1,645	56.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			616.00000	726	56.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,784.00000	1,592	56.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			658.00000	773	56.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,620.00000	1,444	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			794.00000	926	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			1,520.00000	1,353	57.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			894.00000	1,035	57.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			1,472.00000	1,310	58.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			947.00000	1,092	58.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			1,381.00000	1,228	58.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,055.00000	1,210	58.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			1,338.00000	1,188	59.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,112.00000	1,270	59.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			1,296.00000	1,149	59.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,170.00000	1,331	59.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			1,255.00000	1,112	59.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,229.00000	1,393	59.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,813.00000	1,618	56.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			637.00000	750	56.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,756.00000	1,566	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			680.00000	798	56.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,700.00000	1,516	56.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			725.00000	848	56.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,595.00000	1,421	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			819.00000	953	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			1,545.00000	1,376	57.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			869.00000	1,007	57.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			1,496.00000	1,332	58.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			920.00000	1,063	58.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			1,449.00000	1,289	58.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			973.00000	1,121	58.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,728.00000	1,541	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			702.00000	823	56.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,673.00000	1,492	56.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			748.00000	873	56.99	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			1,569.00000	1,398	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			844.00000	980	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,426.00000	1,269	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,000.00000	1,150	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			1,359.00000	1,208	58.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,083.00000	1,240	58.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			1,316.00000	1,168	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,141.00000	1,300	59.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			1,275.00000	1,130	59.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,199.00000	1,362	59.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			3,288.00000	3,008	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			112.00000	140	51.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			950.00000	840	61.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			1,774.00000	1,972	61.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			735.00000	651	63.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,359.00000	2,582	63.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			573.00000	506	65.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			2,997.00000	3,238	65.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			446.00000	384	66.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			3,670.00000	3,916	66.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			965.00000	854	61.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			1,740.00000	1,936	61.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			747.00000	661	63.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,321.00000	2,543	63.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			582.00000	515	65.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			2,957.00000	3,196	65.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			455.00000	392	66.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			3,629.00000	3,873	66.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.56750		14.87570		42.23	903,185.00	62	15,090.00
€ / R On 16/03/2009 Currency Future	14.90	Call			1,552.00000	1,413	42.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,576.00000	1,745	42.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,728.00000	1,577	42.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,302.00000	1,459	42.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,904.00000	1,737	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,078.00000	1,219	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,927.00000	1,758	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,051.00000	1,191	40.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,749.00000	1,596	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,273.00000	1,428	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			3,014.00000	2,760	37.00	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			338.00000	393	37.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			2,312.00000	2,112	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			686.00000	794	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			2,659.00000	2,427	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			484.00000	560	37.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.95	Call			2,496.00000	2,274	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			571.00000	657	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			2,403.00000	2,191	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			627.00000	724	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,560.00000	2,334	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			535.00000	617	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,796.00000	2,556	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			420.00000	489	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			3,089.00000	2,831	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			313.00000	364	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			3,089.00000	2,831	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			313.00000	364	36.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			3,127.00000	2,868	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			301.00000	350	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			3,051.00000	2,795	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			325.00000	378	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,903.00000	2,657	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			378.00000	439	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,940.00000	2,691	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			364.00000	423	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,831.00000	2,589	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			406.00000	472	37.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			3,243.00000	2,979	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			267.00000	311	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,976.00000	2,725	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			351.00000	408	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			3,165.00000	2,904	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			289.00000	337	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			3,568.00000	3,289	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			193.00000	221	36.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			3,484.00000	3,209	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			209.00000	242	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			3,401.00000	3,131	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			226.00000	264	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,321.00000	3,054	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			246.00000	287	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,940.00000	2,691	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			364.00000	423	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			3,526.00000	3,249	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			200.00000	231	36.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,443.00000	3,170	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			217.00000	252	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			3,361.00000	3,092	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			235.00000	275	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,282.00000	3,016	36.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			256.00000	299	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			3,204.00000	2,941	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			278.00000	324	36.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			3,127.00000	2,868	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			301.00000	350	36.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,321.00000	3,054	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			246.00000	287	36.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,867.00000	2,623	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			391.00000	455	37.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			3,051.00000	2,795	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			325.00000	378	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,761.00000	2,523	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			435.00000	506	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,693.00000	2,459	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			467.00000	542	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,761.00000	2,523	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			435.00000	506	37.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,693.00000	2,459	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			467.00000	542	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			2,626.00000	2,396	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			500.00000	579	37.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,727.00000	2,491	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			451.00000	524	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,443.00000	3,170	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			217.00000	252	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,282.00000	3,016	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			256.00000	299	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,903.00000	2,657	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			378.00000	439	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,727.00000	2,491	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			451.00000	524	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,593.00000	2,365	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			517.00000	598	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			2,528.00000	2,304	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			552.00000	637	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			2,255.00000	2,060	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			729.00000	843	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			2,122.00000	1,939	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			846.00000	971	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,997.00000	1,824	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			972.00000	1,107	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,881.00000	1,716	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,106.00000	1,248	41.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			2,465.00000	2,246	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			589.00000	679	38.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.20	Call			2,342.00000	2,138	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			666.00000	770	38.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			2,227.00000	2,035	39.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			752.00000	868	39.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			2,122.00000	1,939	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			846.00000	971	39.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,593.00000	2,365	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			517.00000	598	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			2,071.00000	1,892	40.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			895.00000	1,025	40.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,792.00000	1,635	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,216.00000	1,367	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			2,147.00000	1,962	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			822.00000	945	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,859.00000	1,695	41.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,133.00000	1,278	41.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,611.00000	3,329	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			185.00000	211	35.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			2,147.00000	1,962	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			822.00000	945	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,859.00000	1,695	41.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,133.00000	1,278	41.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			2,021.00000	1,847	40.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			946.00000	1,079	40.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,514.00000	1,379	43.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,639.00000	1,811	43.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1,310.00000	1,195	44.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,035.00000	2,227	44.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			1,139.00000	1,041	45.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,463.00000	2,673	45.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			995.00000	912	46.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			2,919.00000	3,144	46.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,560.00000	2,334	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			535.00000	617	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			2,200.00000	2,011	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			775.00000	893	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,647.00000	1,502	42.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,421.00000	1,585	42.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,425.00000	1,298	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,799.00000	1,981	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1,235.00000	1,127	44.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,210.00000	2,410	44.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			1,076.00000	984	45.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,650.00000	2,867	45.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			2,282.00000	2,086	39.19	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			707.00000	818	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			1,280.00000	1,167	44.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,104.00000	2,300	44.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			1,064.00000	973	45.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,688.00000	2,906	45.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			893.00000	820	47.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,317.00000	3,552	47.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			756.00000	677	48.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			3,980.00000	4,209	48.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.88340		15.19160		36.97	0.00	0	250.00
€ / R On 12/06/2009 Currency Future	15.20	Call			1,768.00000	1,628	37.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,776.00000	1,944	37.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,972.00000	1,807	36.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,481.00000	1,624	36.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			2,175.00000	1,984	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,284.00000	1,401	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			2,228.00000	2,034	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,237.00000	1,351	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,997.00000	1,827	36.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,455.00000	1,593	36.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2,627.00000	2,414	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			935.00000	1,030	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			3,007.00000	2,778	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			716.00000	794	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,845.00000	2,622	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			803.00000	888	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,719.00000	2,501	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			877.00000	968	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,877.00000	2,652	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			785.00000	869	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			3,108.00000	2,874	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			666.00000	741	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,423.00000	3,178	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			531.00000	594	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,387.00000	3,143	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			545.00000	610	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			3,459.00000	3,213	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			518.00000	579	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,387.00000	3,143	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			545.00000	610	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,246.00000	3,007	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			604.00000	673	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			3,281.00000	3,040	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			589.00000	657	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			3,176.00000	2,940	36.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Put			635.00000	707	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,606.00000	3,355	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			465.00000	522	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			3,316.00000	3,074	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			574.00000	641	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			3,496.00000	3,248	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			504.00000	565	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,569.00000	3,319	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			478.00000	536	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,532.00000	3,283	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			491.00000	550	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,873.00000	3,613	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			381.00000	430	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			3,795.00000	3,538	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			404.00000	455	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			3,719.00000	3,464	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			427.00000	481	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			3,644.00000	3,391	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			452.00000	508	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,351.00000	3,109	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			560.00000	625	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,834.00000	3,576	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			392.00000	442	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,757.00000	3,501	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			415.00000	468	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			3,681.00000	3,428	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			440.00000	494	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,246.00000	3,007	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			604.00000	673	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,569.00000	3,319	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			478.00000	536	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3,211.00000	2,973	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			619.00000	690	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			3,142.00000	2,907	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			651.00000	724	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,606.00000	3,355	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			465.00000	522	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,532.00000	3,283	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			491.00000	550	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			3,041.00000	2,810	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			699.00000	776	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,911.00000	3,651	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			370.00000	418	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,757.00000	3,501	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			415.00000	468	36.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			3,176.00000	2,940	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			635.00000	707	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,974.00000	2,746	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			733.00000	812	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,909.00000	2,683	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			767.00000	850	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			3,041.00000	2,810	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			699.00000	776	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			3,211.00000	2,973	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			619.00000	690	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			3,074.00000	2,842	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			683.00000	758	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,423.00000	3,178	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			531.00000	594	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,351.00000	3,109	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			560.00000	625	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			3,074.00000	2,842	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			683.00000	758	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			3,007.00000	2,778	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			716.00000	794	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,942.00000	2,714	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			750.00000	831	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,909.00000	2,683	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			767.00000	850	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,781.00000	2,561	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			840.00000	927	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			2,657.00000	2,443	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			916.00000	1,009	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,597.00000	2,385	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			955.00000	1,051	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2,538.00000	2,328	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			996.00000	1,095	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2,479.00000	2,273	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,037.00000	1,139	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,813.00000	2,591	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			821.00000	908	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,750.00000	2,531	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	947	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2,688.00000	2,472	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			896.00000	988	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,597.00000	2,385	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			955.00000	1,051	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,750.00000	2,531	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	947	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2,567.00000	2,356	36.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Put			976.00000	1,073	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2,508.00000	2,300	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,017.00000	1,117	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2,450.00000	2,245	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,059.00000	1,162	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			2,393.00000	2,191	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,102.00000	1,208	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			2,202.00000	2,009	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,260.00000	1,376	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			2,149.00000	1,959	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,307.00000	1,426	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			2,097.00000	1,911	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,356.00000	1,477	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			2,047.00000	1,866	36.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,405.00000	1,533	36.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,948.00000	1,788	36.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,506.00000	1,655	36.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,904.00000	1,751	36.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,562.00000	1,718	36.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,864.00000	1,715	37.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,622.00000	1,781	37.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,824.00000	1,679	37.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,683.00000	1,846	37.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			2,337.00000	2,138	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,146.00000	1,254	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			2,282.00000	2,086	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,191.00000	1,302	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2,123.00000	1,935	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,331.00000	1,451	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			2,072.00000	1,887	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,380.00000	1,503	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			2,022.00000	1,846	36.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,430.00000	1,563	36.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			2,175.00000	1,984	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,284.00000	1,401	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			2,123.00000	1,935	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,331.00000	1,451	36.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			2,022.00000	1,846	36.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,430.00000	1,563	36.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,924.00000	1,769	36.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,532.00000	1,686	36.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,883.00000	1,733	36.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,592.00000	1,749	36.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,844.00000	1,697	37.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,652.00000	1,813	37.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.10	Call			1,805.00000	1,662	37.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,714.00000	1,878	37.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,731.00000	1,595	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,840.00000	2,011	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			1,696.00000	1,555	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,904.00000	2,071	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			1,661.00000	1,516	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,969.00000	2,132	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			1,627.00000	1,477	37.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,036.00000	2,194	37.63	0.00	0	0.00
ALBI On 06/11/2008 Index Future			262.58700		260.05500		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			267.00000	2,198	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			49,717.00000	26,328	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			270.51300		267.90500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			278.92300		276.24500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.03500		111.66200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			115.27000		114.88600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			118.58600		118.19100		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			264.97300		262.73350		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			0.00000	1	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			112,665.00000	90,271	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.62400		270.31950		0.00	0.00	0	276.00
GOVI On 07/05/2009 jGovi			280.46800		278.09500		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			355.62700		354.26200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.43900		11.36800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11200		10.29700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.26500		9.53900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.31200		10.46700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.91100		10.14800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.90300		10.16500		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			9.78400		10.06300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.36700		12.32100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.42800		12.37900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.26300		12.22400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.69200		11.59200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.06100		10.94300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.63200		10.50100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.10400		11.03200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.76600		10.71800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.42500		10.40700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.29300		10.48900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.96900		10.14400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.79700		9.98300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.89500		10.09000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.52700		9.80800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.40300		9.69500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79800		11.79900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87900		11.88500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10500		12.10700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			250.49700		246.81400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			257.73000		253.93900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			265.14500		261.24400		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.62000		10.54000		3.00	63,813,600.00	600	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,156.00000	2,287	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			3,007.00000	3,139	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			2,580.00000	2,712	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.50500		10.41900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			444.00000	397	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,047.00000	1,123	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			10.40000		10.30000		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			993.00000	944	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2,286.00000	2,359	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.63800		9.83900		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	10.00	Call			1,359.00000	2,166	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			483.00000	185	9.10	0.00	0	300.00
R157 On 06/11/2008 Bond Future	9.50	Call			217.00000	488	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			2,088.00000	1,254	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			1.00000	4	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,154.00000	5,053	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,384.00000	3,370	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			167.00000	48	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.55300		9.76500		8.80	0.00	0	5,093.00
R157 On 05/02/2009 Bond Future	10.00	Call			3,062.00000	3,764	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,819.00000	1,385	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,226.00000	1,628	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			4,011.00000	3,277	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			550.00000	776	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			6,123.00000	5,213	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			1,719.00000	2,221	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			3,141.00000	2,508	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.46900		9.69200		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			1,601.00000	2,010	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			5,263.00000	4,508	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.31900		9.54900		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			10,201.00000	8,082	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.23800		9.47400		0.00	0.00	0	2,625.00
R186 On 05/02/2009 Bond Future	9.25	Call			431.00000	1,253	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,500.00000	1,141	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			9.16300		9.40600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			424.00000	1,033	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			4,229.00000	2,585	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.35000		12.27900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			76.00000	65	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,117.00000	1,126	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.81400		11.72100		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			2.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			51.00000	56	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.48100		12.35900		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			37.00000	31	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			438.00000	469	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			9.76200		9.96300		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			5,455.00000	4,578	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.63400		9.84500		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			227.00000	416	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,794.00000	2,083	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.51200		9.73500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			668.00000	981	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2,700.00000	2,086	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.63700		9.83700		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			7,702.00000	6,601	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.53800		9.74600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			191.00000	421	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,925.00000	2,022	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.44200		9.65900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			271.00000	501	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			3,884.00000	2,944	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.63700		9.83700		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			8,256.00000	7,082	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.54500		9.75200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			136.00000	343	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,103.00000	2,103	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.45900		9.67400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			217.00000	430	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			4,199.00000	3,167	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.77000		9.97000		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			7,721.00000	6,972	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.62400		9.83700		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			265.00000	450	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,420.00000	1,830	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.49000		9.71600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			476.00000	693	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			3,026.00000	2,447	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.60800		9.80800		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			8,233.00000	7,040	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.52000		9.72700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			115.00000	320	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,989.00000	1,963	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.44300		9.65600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			173.00000	371	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			4,139.00000	3,076	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.56900		9.77300		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			6,502.00000	5,260	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.47400		9.68600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			3.00000	18	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			5,926.00000	4,648	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.40100		9.62300		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			44.00000	126	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			5,534.00000	4,266	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.92000		9.14000		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			11,943.00000	10,249	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.84900		9.07200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			548.00000	1,527	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,102.00000	343	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.78100		9.00900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			1,032.00000	2,153	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,102.00000	427	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			261.48000		259.23500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			269.03000		266.71900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			276.77000		274.39200		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.88480		7.51200		57.32	5,025,904.00	730	6,413.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			638.00000	363	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			626.00000	978	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			598.00000	333	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			686.00000	1,049	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			703.00000	412	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			541.00000	877	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			771.00000	460	58.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			459.00000	775	58.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			848.00000	511	58.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			386.00000	677	58.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			908.00000	549	57.57	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	Put			346.00000	614	57.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,174.00000	725	55.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			212.00000	391	55.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			1,322.00000	840	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			160.00000	305	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			1,400.00000	903	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			138.00000	268	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,480.00000	969	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			118.00000	234	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,247.00000	779	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			185.00000	345	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			1,440.00000	936	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			128.00000	251	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			1,247.00000	779	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			185.00000	345	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			1,104.00000	678	55.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			242.00000	443	55.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			1,104.00000	678	55.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			242.00000	443	55.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			1,003.00000	611	56.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			291.00000	526	56.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			971.00000	589	57.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			309.00000	555	57.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			1,174.00000	725	55.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			212.00000	391	55.26	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			1,138.00000	701	55.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			226.00000	416	55.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,361.00000	871	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			149.00000	286	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,284.00000	809	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			172.00000	324	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			1,210.00000	750	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			198.00000	365	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			1,069.00000	656	56.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			257.00000	471	56.36	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			939.00000	569	57.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			327.00000	584	57.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			878.00000	530	57.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			366.00000	645	57.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			1,036.00000	633	56.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			274.00000	498	56.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			848.00000	511	58.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			386.00000	677	58.08	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			795.00000	477	58.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			433.00000	742	58.61	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	7.25	Call			748.00000	444	59.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			486.00000	810	59.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			908.00000	549	57.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			346.00000	614	57.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			795.00000	477	58.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			433.00000	742	58.61	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			1,284.00000	809	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			172.00000	324	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			939.00000	569	57.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			327.00000	584	57.32	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			820.00000	494	58.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			408.00000	709	58.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,521.00000	1,003	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			109.00000	219	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,604.00000	1,074	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			92.00000	189	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			1,361.00000	871	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			149.00000	286	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			1,003.00000	611	56.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			291.00000	526	56.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,776.00000	1,224	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			64.00000	139	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			1,689.00000	1,147	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			77.00000	163	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,821.00000	1,263	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			59.00000	128	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,733.00000	1,185	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			71.00000	150	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,646.00000	1,110	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			84.00000	176	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,562.00000	1,038	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			100.00000	204	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			1,480.00000	969	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			118.00000	234	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,562.00000	1,038	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			100.00000	204	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,646.00000	1,110	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			84.00000	176	54.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			659.00000	379	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			597.00000	944	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			617.00000	348	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			655.00000	1,013	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			659.00000	379	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			597.00000	944	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			617.00000	348	59.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Put			655.00000	1,013	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			579.00000	319	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			717.00000	1,084	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			543.00000	293	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			781.00000	1,158	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			771.00000	460	58.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			459.00000	775	58.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			726.00000	429	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			514.00000	844	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			680.00000	395	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			568.00000	910	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			561.00000	306	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			749.00000	1,121	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			526.00000	280	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			814.00000	1,195	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			493.00000	256	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			881.00000	1,271	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			458.00000	234	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			946.00000	1,349	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			680.00000	395	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			568.00000	910	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			561.00000	306	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			749.00000	1,121	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			493.00000	256	59.41	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			881.00000	1,271	59.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.03570		7.66830		40.95	3,517,850.00	500	1,361.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			780.00000	509	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			762.00000	1,123	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			725.00000	461	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			857.00000	1,226	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			840.00000	560	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			672.00000	1,024	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			924.00000	627	42.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			556.00000	892	42.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1,001.00000	678	41.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			483.00000	792	41.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			1,030.00000	696	41.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			461.00000	760	41.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			1,279.00000	858	39.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	522	39.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,454.00000	988	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			235.00000	402	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			1,527.00000	1,048	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			209.00000	362	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			1,603.00000	1,111	38.93	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	6.25	Put			184.00000	325	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,382.00000	930	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			264.00000	444	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			1,565.00000	1,079	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			196.00000	344	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			1,382.00000	930	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			264.00000	444	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			1,246.00000	837	39.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			328.00000	551	39.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			1,182.00000	795	40.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			363.00000	609	40.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			1,150.00000	774	40.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			382.00000	638	40.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			1,119.00000	753	40.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			401.00000	668	40.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			1,089.00000	734	40.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			420.00000	698	40.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			1,279.00000	858	39.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	522	39.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			1,347.00000	901	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			279.00000	466	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,313.00000	879	39.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			295.00000	494	39.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,490.00000	1,018	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			222.00000	382	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			1,418.00000	958	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			249.00000	423	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,214.00000	817	40.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			345.00000	581	40.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			1,150.00000	774	40.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			382.00000	638	40.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			1,454.00000	988	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			235.00000	402	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			1,059.00000	714	41.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			441.00000	729	41.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,641.00000	1,143	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			173.00000	308	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,490.00000	1,018	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			222.00000	382	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			1,059.00000	714	41.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			441.00000	729	41.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			1,001.00000	678	41.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			483.00000	792	41.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			973.00000	660	41.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			505.00000	825	41.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Call			924.00000	627	42.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			556.00000	892	42.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			882.00000	596	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			614.00000	960	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			946.00000	644	41.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			527.00000	858	41.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			904.00000	611	42.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			586.00000	926	42.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			1,214.00000	817	40.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			345.00000	581	40.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			1,313.00000	879	39.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			295.00000	494	39.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			1,119.00000	753	40.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			401.00000	668	40.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,720.00000	1,210	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			151.00000	274	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,641.00000	1,143	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			173.00000	308	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,883.00000	1,351	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			114.00000	215	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,800.00000	1,279	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			132.00000	244	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,841.00000	1,315	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			123.00000	229	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,760.00000	1,244	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			142.00000	259	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,680.00000	1,177	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			162.00000	291	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,680.00000	1,177	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			162.00000	291	38.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			973.00000	660	41.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			505.00000	825	41.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			882.00000	596	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			614.00000	960	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			862.00000	578	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			643.00000	992	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			820.00000	542	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			701.00000	1,056	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			800.00000	525	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			731.00000	1,089	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			761.00000	492	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			793.00000	1,157	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			691.00000	432	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			923.00000	1,296	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			691.00000	432	42.55	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	7.90	Put			923.00000	1,296	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			659.00000	404	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			990.00000	1,369	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			625.00000	378	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,056.00000	1,443	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			589.00000	354	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,121.00000	1,518	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			743.00000	477	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			824.00000	1,191	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			708.00000	447	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			889.00000	1,261	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			675.00000	418	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			956.00000	1,332	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			643.00000	391	42.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,025.00000	1,405	42.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.16420		7.80700		35.95	358,210.00	50	600.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			867.00000	601	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			860.00000	1,237	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			831.00000	569	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			924.00000	1,305	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			944.00000	671	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			737.00000	1,107	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1,025.00000	735	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			618.00000	971	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			1,106.00000	785	36.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			549.00000	871	36.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1,134.00000	803	36.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			527.00000	839	36.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,378.00000	961	34.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			371.00000	596	34.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			1,547.00000	1,091	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			290.00000	476	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,618.00000	1,149	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			261.00000	435	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,654.00000	1,179	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			247.00000	415	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,478.00000	1,034	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			321.00000	520	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,654.00000	1,179	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			247.00000	415	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,478.00000	1,034	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			321.00000	520	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,346.00000	942	34.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			389.00000	628	34.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			1,283.00000	899	35.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.95	Put			426.00000	685	35.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			1,252.00000	879	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			445.00000	715	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1,222.00000	859	35.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			465.00000	745	35.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			1,192.00000	840	35.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			485.00000	776	35.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,444.00000	1,007	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			337.00000	542	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,582.00000	1,120	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			275.00000	455	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,512.00000	1,062	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			305.00000	498	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,314.00000	920	35.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			407.00000	656	35.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,728.00000	1,242	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			221.00000	377	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			1,314.00000	920	35.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			407.00000	656	35.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,444.00000	1,007	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			337.00000	542	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1,134.00000	803	36.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			527.00000	839	36.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1,078.00000	768	36.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			571.00000	904	36.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1,025.00000	735	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			618.00000	971	36.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			986.00000	704	37.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			679.00000	1,040	37.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			1,411.00000	980	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			354.00000	566	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			1,346.00000	942	34.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			389.00000	628	34.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			1,163.00000	821	35.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			506.00000	807	35.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			1,051.00000	751	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			594.00000	937	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			1,005.00000	719	37.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			648.00000	1,005	37.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			1,163.00000	821	35.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			506.00000	807	35.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,804.00000	1,306	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			197.00000	342	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,961.00000	1,441	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			154.00000	276	34.29	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	6.10	Call			1,882.00000	1,372	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			175.00000	308	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,804.00000	1,306	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			197.00000	342	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,728.00000	1,242	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			221.00000	377	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			1,378.00000	961	34.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			371.00000	596	34.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,921.00000	1,406	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			164.00000	292	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,843.00000	1,339	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			186.00000	324	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,766.00000	1,273	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			209.00000	359	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,691.00000	1,210	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			234.00000	396	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,843.00000	1,339	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			186.00000	324	34.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			965.00000	689	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			708.00000	1,075	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			924.00000	653	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			767.00000	1,139	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			1,078.00000	768	36.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			571.00000	904	36.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			905.00000	635	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			798.00000	1,171	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			905.00000	635	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			798.00000	1,171	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			867.00000	601	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			860.00000	1,237	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			831.00000	569	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			924.00000	1,305	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			798.00000	538	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			991.00000	1,374	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			766.00000	509	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,059.00000	1,444	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			736.00000	481	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,129.00000	1,516	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			699.00000	454	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,192.00000	1,590	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			736.00000	481	37.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,129.00000	1,516	37.35	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:							2,664,097,651.80	127,732	590,101.00

Grand Total: 2,664,097,651.80 127,732 590,101.00