

Daily MTM Report

Daily summary for 27/10/2008

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		19.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			10.47000		10.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.52000		9.65500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.19500		9.33500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.37300		12.35800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.66000		9.78500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.52000		9.65000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.52000		9.65000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.67000		9.79500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.49000		9.62500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.44300		9.58100			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				8.78000	8.93000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			11.11000		11.18550		61.16	563,899,160.00	50,756	299,918.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			0.00000	924	61.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			0.00000	1,014	61.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			1,282.00000	1,238	58.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			597.00000	628	58.98	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			925.00000	886	61.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,039.00000	1,076	61.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			851.00000	813	62.31	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			1,158.00000	1,116	59.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			723.00000	756	59.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,165.00000	1,203	62.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,364.00000	1,317	58.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			528.00000	557	58.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,498.00000	3,428	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			13.00000	18	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			1,135.00000	1,093	60.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			749.00000	783	60.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,844.00000	1,793	56.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			259.00000	283	56.67	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,881.00000	1,829	56.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			245.00000	269	56.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,230.00000	2,173	55.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			144.00000	163	55.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,993.00000	1,940	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			208.00000	230	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,070.00000	2,016	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			185.00000	206	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			1,918.00000	1,865	56.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			232.00000	255	56.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,149.00000	2,094	55.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			164.00000	184	55.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,993.00000	1,940	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			208.00000	230	56.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			2,312.00000	2,254	55.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			127.00000	144	55.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.05	Call			2,271.00000	2,213	55.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			135.00000	153	55.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,653.00000	2,593	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			68.00000	83	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,438.00000	2,379	55.36	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			102.00000	119	55.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,787.00000	2,726	54.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			52.00000	66	54.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,833.00000	2,770	54.22	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			47.00000	60	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,879.00000	2,816	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			43.00000	56	54.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,971.00000	2,907	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			35.00000	47	53.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,924.00000	2,861	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	51	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,112.00000	3,046	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			27.00000	36	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			3,208.00000	3,140	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			22.00000	30	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,742.00000	2,681	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			57.00000	71	54.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,304.00000	3,235	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			19.00000	25	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			3,112.00000	3,046	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			27.00000	36	53.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,017.00000	2,953	53.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			32.00000	43	53.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,566.00000	2,506	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			80.00000	96	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			3,017.00000	2,953	53.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			32.00000	43	53.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,653.00000	2,593	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			68.00000	83	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,480.00000	2,421	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			94.00000	111	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			3,401.00000	3,331	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			15.00000	21	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			3,304.00000	3,235	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			19.00000	25	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,924.00000	2,861	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	51	53.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			3,352.00000	3,283	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			17.00000	23	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			3,256.00000	3,188	53.45	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	7.95	Put			20.00000	28	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			3,160.00000	3,093	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			25.00000	33	53.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			3,065.00000	2,999	53.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			29.00000	39	53.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,698.00000	2,637	54.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			62.00000	77	54.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,609.00000	2,549	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			74.00000	89	54.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			2,396.00000	2,337	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			110.00000	127	55.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,566.00000	2,506	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			80.00000	96	54.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,480.00000	2,421	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			94.00000	111	55.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,523.00000	2,463	55.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			87.00000	103	55.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,438.00000	2,379	55.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			102.00000	119	55.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,354.00000	2,295	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			119.00000	135	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			2,189.00000	2,133	55.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			154.00000	173	55.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			2,110.00000	2,054	56.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			174.00000	194	56.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,032.00000	1,978	56.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			196.00000	218	56.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,955.00000	1,902	56.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			220.00000	242	56.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			2,230.00000	2,173	55.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			144.00000	163	55.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			2,149.00000	2,094	55.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			164.00000	184	55.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,704.00000	1,655	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			319.00000	345	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,573.00000	1,526	57.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			388.00000	416	57.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,451.00000	1,404	58.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			465.00000	494	58.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,833.00000	2,770	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			47.00000	60	54.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,704.00000	1,655	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			319.00000	345	57.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,773.00000	1,723	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			287.00000	313	56.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,638.00000	1,590	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			352.00000	380	57.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,511.00000	1,464	57.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			426.00000	454	57.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,392.00000	1,346	58.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			507.00000	536	58.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,773.00000	1,723	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			287.00000	313	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,511.00000	1,464	57.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			426.00000	454	57.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			2,070.00000	2,016	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			185.00000	206	56.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,738.00000	1,689	57.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			303.00000	329	57.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,605.00000	1,557	57.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			370.00000	397	57.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,481.00000	1,433	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			445.00000	473	57.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			1,046.00000	1,006	60.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			861.00000	896	60.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			691.00000	656	63.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,506.00000	1,546	63.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			565.00000	532	65.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,879.00000	1,922	65.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,421.00000	1,374	58.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			486.00000	514	58.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			944.00000	905	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,009.00000	1,045	61.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			767.00000	730	63.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,331.00000	1,370	63.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			625.00000	590	64.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,689.00000	1,730	64.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			2,032.00000	1,978	56.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			196.00000	218	56.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,671.00000	1,622	57.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			335.00000	362	57.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,364.00000	1,317	58.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			528.00000	557	58.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			1,112.00000	1,071	60.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			776.00000	811	60.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			906.00000	867	61.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,070.00000	1,107	61.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			736.00000	699	63.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,400.00000	1,439	63.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			600.00000	566	64.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	12.35	Put		1,764.00000	1,806	64.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call		511.00000	479	66.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put		2,076.00000	2,119	66.09	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call		1,257.00000	1,213	59.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put		621.00000	653	59.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call		677.00000	642	63.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put		1,542.00000	1,582	63.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call		501.00000	470	66.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put		2,116.00000	2,160	66.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call		374.00000	346	68.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put		2,738.00000	2,786	68.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call		277.00000	251	69.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put		3,392.00000	3,441	69.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call		0.00000	2,295	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put		0.00000	135	55.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call		0.00000	1,264	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put		0.00000	604	58.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call		0.00000	670	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put		0.00000	1,510	63.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call		0.00000	489	65.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put		0.00000	2,079	65.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call		0.00000	361	68.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put		0.00000	2,701	68.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call		0.00000	264	69.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put		0.00000	3,354	69.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Call		0.00000	965	61.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put		0.00000	955	61.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call		0.00000	510	65.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put		0.00000	2,000	65.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call		0.00000	376	67.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put		0.00000	2,616	67.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call		0.00000	277	69.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put		0.00000	3,267	69.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			11.40270	11.46610		44.47	15,416,450.40	1,352	37,298.00
\$ / R On 16/03/2009 Currency Future	11.45	Call		0.00000	1,231	44.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	1,278	44.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		1,196.00000	1,175	44.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,330.00000	1,372	44.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call		1,442.00000	1,414	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put		976.00000	1,011	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		1,657.00000	1,624	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		791.00000	822	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call		3,660.00000	3,604	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put		94.00000	102	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call		1,574.00000	1,543	43.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Put			858.00000	890	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			2,186.00000	2,146	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			470.00000	493	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,506.00000	2,462	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			340.00000	359	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			2,361.00000	2,318	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			395.00000	415	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,220.00000	2,179	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			454.00000	477	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,433.00000	2,389	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			367.00000	386	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,290.00000	2,248	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			424.00000	445	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,581.00000	2,536	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	333	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,934.00000	2,884	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			217.00000	231	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,893.00000	2,844	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			227.00000	241	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,056.00000	3,005	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			190.00000	203	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			3,056.00000	3,005	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			190.00000	203	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,098.00000	3,046	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			182.00000	194	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			3,224.00000	3,171	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			158.00000	169	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,182.00000	3,129	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			165.00000	177	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			3,139.00000	3,088	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			173.00000	185	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,309.00000	3,256	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			143.00000	153	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			3,098.00000	3,046	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			182.00000	194	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,527.00000	3,472	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			111.00000	119	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,439.00000	3,385	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			123.00000	132	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			3,352.00000	3,299	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			136.00000	146	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,266.00000	3,214	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			150.00000	161	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,015.00000	2,965	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			199.00000	212	43.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,853.00000	2,804	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			237.00000	252	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			3,266.00000	3,214	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			150.00000	161	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			3,182.00000	3,129	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			165.00000	177	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,853.00000	2,804	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			237.00000	252	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,774.00000	2,726	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			258.00000	273	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,571.00000	3,516	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			105.00000	113	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,483.00000	3,428	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			117.00000	126	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,396.00000	3,342	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			129.00000	139	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,974.00000	2,924	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			208.00000	221	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,483.00000	3,428	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			117.00000	126	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			3,396.00000	3,342	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			129.00000	139	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,974.00000	2,924	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			208.00000	221	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,893.00000	2,844	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			227.00000	241	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,813.00000	2,765	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			247.00000	262	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,527.00000	3,472	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			111.00000	119	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,439.00000	3,385	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			123.00000	132	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			3,015.00000	2,965	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			199.00000	212	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			3,309.00000	3,256	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			143.00000	153	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,735.00000	2,687	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			269.00000	285	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,657.00000	2,611	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			291.00000	308	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,581.00000	2,536	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			315.00000	333	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,657.00000	2,611	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			291.00000	308	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			2,433.00000	2,389	43.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Put			367.00000	386	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			2,290.00000	2,248	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			424.00000	445	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			2,220.00000	2,179	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			454.00000	477	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,813.00000	2,765	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			247.00000	262	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,506.00000	2,462	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			340.00000	359	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,152.00000	2,112	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			486.00000	509	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,085.00000	2,046	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			519.00000	544	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			2,020.00000	1,982	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			554.00000	579	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			2,152.00000	2,112	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			486.00000	509	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			2,085.00000	2,046	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			519.00000	544	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,956.00000	1,919	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			590.00000	616	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,470.00000	2,425	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			353.00000	373	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			2,397.00000	2,353	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			381.00000	401	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			2,325.00000	2,283	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			409.00000	430	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			2,255.00000	2,213	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			439.00000	461	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			2,119.00000	2,079	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			502.00000	526	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			2,052.00000	2,014	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			536.00000	561	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,988.00000	1,950	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			572.00000	597	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,924.00000	1,888	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			608.00000	635	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,802.00000	1,767	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			686.00000	715	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,743.00000	1,709	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			727.00000	756	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,685.00000	1,652	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			769.00000	800	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,629.00000	1,597	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			813.00000	844	43.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,520.00000	1,490	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	938	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,468.00000	1,439	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			952.00000	986	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,417.00000	1,394	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,001.00000	1,041	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			1,373.00000	1,352	43.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,057.00000	1,099	43.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,988.00000	1,950	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			572.00000	597	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,924.00000	1,888	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			608.00000	635	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,862.00000	1,827	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			646.00000	674	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,685.00000	1,652	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			769.00000	800	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,629.00000	1,597	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			813.00000	844	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,893.00000	1,857	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			627.00000	654	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,832.00000	1,797	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			666.00000	694	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,772.00000	1,738	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			706.00000	735	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,714.00000	1,681	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			748.00000	778	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,601.00000	1,570	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			835.00000	867	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,547.00000	1,516	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			881.00000	914	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,494.00000	1,464	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			928.00000	962	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,547.00000	1,516	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			881.00000	914	43.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			1,395.00000	1,374	43.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,029.00000	1,071	43.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			1,352.00000	1,331	44.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,086.00000	1,128	44.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,311.00000	1,290	44.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,145.00000	1,187	44.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			1,271.00000	1,250	44.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,205.00000	1,247	44.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			1,311.00000	1,290	44.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,145.00000	1,187	44.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			1,233.00000	1,212	44.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,267.00000	1,309	44.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			1,160.00000	1,139	45.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,394.00000	1,437	45.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			1,126.00000	1,105	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,460.00000	1,502	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			1,089.00000	1,066	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,523.00000	1,563	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			1,051.00000	1,028	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,585.00000	1,625	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			0.00000	1,394	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			0.00000	1,041	43.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			0.00000	1,352	43.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			0.00000	1,099	43.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			0.00000	1,310	44.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			0.00000	1,158	44.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			0.00000	1,270	44.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	1,217	44.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			0.00000	1,193	44.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	1,341	44.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			0.00000	1,157	44.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	1,404	44.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			0.00000	1,122	45.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			0.00000	1,469	45.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			0.00000	1,085	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			0.00000	1,533	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	1,105	45.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	1,502	45.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			11.65110		11.72200		39.85	3,262,308.00	280	3,058.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	1,440	39.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	1,489	39.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1,427.00000	1,385	40.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,555.00000	1,584	40.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,689.00000	1,643	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,167.00000	1,192	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,870.00000	1,821	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			998.00000	1,020	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,980.00000	1,930	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			908.00000	929	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,817.00000	1,769	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,045.00000	1,068	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			2,402.00000	2,347	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			630.00000	646	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,705.00000	2,647	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			483.00000	495	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,567.00000	2,510	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 12/06/2009 Currency Future	9.70	Put			545.00000	559	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,434.00000	2,379	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			612.00000	628	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,635.00000	2,578	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			513.00000	527	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,500.00000	2,444	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			578.00000	593	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,775.00000	2,716	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			453.00000	465	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,107.00000	3,045	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			335.00000	344	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3,107.00000	3,045	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			335.00000	344	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,222.00000	3,160	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			300.00000	309	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			3,262.00000	3,199	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			290.00000	298	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,301.00000	3,238	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			279.00000	287	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,380.00000	3,317	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			258.00000	266	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,340.00000	3,278	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			268.00000	276	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,502.00000	3,438	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			230.00000	237	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			3,340.00000	3,278	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			268.00000	276	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			3,184.00000	3,122	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			312.00000	321	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,667.00000	3,602	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			195.00000	201	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,584.00000	3,519	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			212.00000	218	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,421.00000	3,357	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			249.00000	256	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			3,031.00000	2,970	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			359.00000	369	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,957.00000	2,896	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			385.00000	395	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,625.00000	3,561	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			203.00000	209	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,543.00000	3,478	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			221.00000	227	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			3,461.00000	3,397	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			239.00000	246	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 12/06/2009 Currency Future	8.90	Call			3,145.00000	3,083	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			323.00000	332	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			3,069.00000	3,008	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			347.00000	357	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,994.00000	2,933	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			372.00000	382	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,836.00000	3,770	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			164.00000	169	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,751.00000	3,686	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			179.00000	184	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			3,421.00000	3,357	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			249.00000	256	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,502.00000	3,438	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			230.00000	237	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,709.00000	3,644	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			187.00000	193	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,543.00000	3,478	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			221.00000	227	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			3,145.00000	3,083	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			323.00000	332	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			3,380.00000	3,317	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			258.00000	266	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			3,301.00000	3,238	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			279.00000	287	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3,222.00000	3,160	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			300.00000	309	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,994.00000	2,933	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			372.00000	382	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,920.00000	2,860	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			398.00000	409	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,847.00000	2,788	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			425.00000	436	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,920.00000	2,860	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			398.00000	409	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,567.00000	2,510	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			545.00000	559	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,635.00000	2,578	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			513.00000	527	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			2,370.00000	2,315	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			648.00000	664	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,307.00000	2,253	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			685.00000	701	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2,244.00000	2,191	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			722.00000	740	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,847.00000	2,788	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 12/06/2009 Currency Future	9.30	Put			425.00000	436	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,500.00000	2,444	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			578.00000	593	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2,307.00000	2,253	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			685.00000	701	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,183.00000	2,131	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			761.00000	780	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,775.00000	2,716	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			453.00000	465	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2,434.00000	2,379	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			612.00000	628	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,670.00000	2,612	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			498.00000	511	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,601.00000	2,544	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			529.00000	543	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,533.00000	2,477	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			561.00000	576	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2,467.00000	2,411	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			595.00000	610	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			2,338.00000	2,284	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			666.00000	683	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2,275.00000	2,222	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			703.00000	721	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			2,214.00000	2,161	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			742.00000	760	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2,153.00000	2,101	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			781.00000	800	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2,036.00000	1,986	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			864.00000	885	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,924.00000	1,875	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			952.00000	974	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,765.00000	1,718	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,093.00000	1,117	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,714.00000	1,668	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,142.00000	1,167	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,664.00000	1,619	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,192.00000	1,218	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,619.00000	1,577	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,247.00000	1,276	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			2,183.00000	2,131	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			761.00000	780	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,124.00000	2,072	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			802.00000	821	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			2,065.00000	2,014	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			843.00000	863	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 12/06/2009 Currency Future	10.60	Call			2,008.00000	1,958	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			886.00000	906	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,952.00000	1,902	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			930.00000	951	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,897.00000	1,848	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			975.00000	997	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,843.00000	1,795	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,021.00000	1,044	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,791.00000	1,743	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,069.00000	1,092	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,739.00000	1,692	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,117.00000	1,141	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2,124.00000	2,072	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			802.00000	821	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			2,008.00000	1,958	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			886.00000	906	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,897.00000	1,848	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			975.00000	997	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,843.00000	1,795	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,021.00000	1,044	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,739.00000	1,692	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,117.00000	1,141	39.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,640.00000	1,597	39.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,218.00000	1,246	39.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,598.00000	1,556	39.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,276.00000	1,305	39.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,558.00000	1,516	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,336.00000	1,365	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1,519.00000	1,477	39.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,397.00000	1,426	39.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1,578.00000	1,536	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,306.00000	1,335	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,539.00000	1,496	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,367.00000	1,395	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1,500.00000	1,458	39.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,428.00000	1,457	39.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			1,463.00000	1,421	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,491.00000	1,520	40.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1,393.00000	1,351	40.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,621.00000	1,650	40.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1,359.00000	1,317	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,687.00000	1,716	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1,323.00000	1,278	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,751.00000	1,777	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1,284.00000	1,240	40.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.25	Put		1,812.00000	1,839	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		0.00000	1,403	40.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		0.00000	1,552	40.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		0.00000	1,368	40.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		0.00000	1,617	40.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		0.00000	1,334	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		0.00000	1,683	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		0.00000	1,298	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		0.00000	1,746	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		0.00000	1,496	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		0.00000	1,395	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		0.00000	1,317	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		0.00000	1,716	40.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			17.08890	17.64180		60.09	119,622.30	7	21,755.00
£ / R On 12/12/2008 Currency Future	17.65	Call		0.00000	1,230	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put		0.00000	1,791	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call		1,275.00000	1,008	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put		1,883.00000	2,169	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call		1,217.00000	958	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put		1,975.00000	2,269	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call		1,315.00000	1,043	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put		1,823.00000	2,104	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call		1,491.00000	1,210	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put		1,549.00000	1,821	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call		1,491.00000	1,210	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put		1,549.00000	1,821	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call		1,336.00000	1,060	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put		1,794.00000	2,071	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call		2,003.00000	1,642	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put		1,011.00000	1,203	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call		2,426.00000	2,026	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put		734.00000	887	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call		2,269.00000	1,882	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put		827.00000	993	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call		2,331.00000	1,939	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put		789.00000	950	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call		2,458.00000	2,055	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put		717.00000	866	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		2,524.00000	2,115	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		682.00000	826	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		2,590.00000	2,176	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		649.00000	787	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		2,939.00000	2,499	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		497.00000	610	59.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.10	Call			3,012.00000	2,567	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			470.00000	578	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			3,123.00000	2,671	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			431.00000	532	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,975.00000	2,533	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			483.00000	594	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			2,903.00000	2,466	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			511.00000	627	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,796.00000	2,367	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			554.00000	678	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,161.00000	2,707	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			419.00000	518	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,236.00000	2,778	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			395.00000	489	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			3,086.00000	2,636	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			444.00000	547	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			3,275.00000	2,814	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			383.00000	475	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,391.00000	2,924	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			349.00000	435	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			3,590.00000	3,112	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			298.00000	373	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			3,510.00000	3,036	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			318.00000	397	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,430.00000	2,961	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			339.00000	422	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,352.00000	2,887	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			360.00000	448	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			3,198.00000	2,742	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			407.00000	503	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,049.00000	2,602	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			457.00000	563	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			3,313.00000	2,850	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			371.00000	461	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			3,012.00000	2,567	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			470.00000	578	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,867.00000	2,432	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			525.00000	643	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			2,832.00000	2,399	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			540.00000	660	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			2,761.00000	2,334	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			570.00000	695	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,692.00000	2,270	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			600.00000	731	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			3,550.00000	3,074	59.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.40	Put			308.00000	385	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			3,470.00000	2,998	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			328.00000	409	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			3,391.00000	2,924	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			349.00000	435	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			2,727.00000	2,302	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			585.00000	713	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,658.00000	2,239	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			616.00000	750	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,624.00000	2,207	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			632.00000	768	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			3,236.00000	2,778	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			395.00000	489	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,867.00000	2,432	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			525.00000	643	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			3,430.00000	2,961	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			339.00000	422	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			3,352.00000	2,887	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			360.00000	448	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			3,049.00000	2,602	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			457.00000	563	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,975.00000	2,533	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			483.00000	594	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			3,161.00000	2,707	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			419.00000	518	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,796.00000	2,367	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			554.00000	678	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			2,524.00000	2,115	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			682.00000	826	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			2,394.00000	1,996	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			752.00000	907	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			2,331.00000	1,939	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			789.00000	950	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			2,658.00000	2,239	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			616.00000	750	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,458.00000	2,055	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			717.00000	866	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			2,208.00000	1,827	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			866.00000	1,038	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			2,458.00000	2,055	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			717.00000	866	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			2,269.00000	1,882	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			827.00000	993	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,148.00000	1,773	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			906.00000	1,084	59.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.50	Call			2,089.00000	1,720	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			947.00000	1,131	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			2,148.00000	1,773	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			906.00000	1,084	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			2,031.00000	1,668	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			990.00000	1,179	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			2,692.00000	2,270	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			600.00000	731	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			2,624.00000	2,207	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			632.00000	768	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			2,557.00000	2,146	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			665.00000	807	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			2,491.00000	2,085	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			699.00000	846	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			2,362.00000	1,967	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			771.00000	928	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			2,300.00000	1,910	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			808.00000	971	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			2,238.00000	1,854	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			846.00000	1,015	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			2,178.00000	1,800	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			886.00000	1,061	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			2,118.00000	1,746	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			927.00000	1,107	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			2,060.00000	1,693	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			968.00000	1,155	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			1,947.00000	1,596	59.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,055.00000	1,257	59.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			1,892.00000	1,553	59.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,100.00000	1,314	59.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1,838.00000	1,510	59.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,147.00000	1,371	59.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,786.00000	1,467	60.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,194.00000	1,428	60.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			1,451.00000	1,171	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,609.00000	1,882	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,412.00000	1,133	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,670.00000	1,944	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			1,375.00000	1,096	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,733.00000	2,007	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,295.00000	1,025	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,853.00000	2,137	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,255.00000	991	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,914.00000	2,203	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			1,179.00000	926	60.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.50	Put			2,037.00000	2,337	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,709.00000	1,406	60.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,267.00000	1,517	60.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,661.00000	1,366	60.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,319.00000	1,577	60.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,617.00000	1,328	60.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,375.00000	1,639	60.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			1,573.00000	1,290	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,432.00000	1,702	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,531.00000	1,250	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,490.00000	1,761	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			1,617.00000	1,328	60.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,375.00000	1,639	60.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			1,531.00000	1,250	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,490.00000	1,761	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			1,412.00000	1,133	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,670.00000	1,944	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			1,336.00000	1,060	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,794.00000	2,071	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			1,471.00000	1,190	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,579.00000	1,851	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			1,431.00000	1,152	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,640.00000	1,913	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			1,393.00000	1,115	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			1,701.00000	1,976	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,356.00000	1,078	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,764.00000	2,039	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1,236.00000	975	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			1,944.00000	2,236	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			1,198.00000	942	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,006.00000	2,303	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1,161.00000	910	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,069.00000	2,371	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			1,295.00000	1,025	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			1,853.00000	2,137	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			1,255.00000	991	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			1,914.00000	2,203	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			1,217.00000	958	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			1,975.00000	2,269	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			1,142.00000	895	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,101.00000	2,406	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			1,107.00000	864	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,165.00000	2,476	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			1,072.00000	835	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,230.00000	2,546	60.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.85	Call			1,431.00000	1,152	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,640.00000	1,913	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			1,356.00000	1,078	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,764.00000	2,039	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			1,236.00000	975	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			1,944.00000	2,236	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			1,161.00000	910	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,069.00000	2,371	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			1,124.00000	880	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,133.00000	2,441	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			0.00000	1,386	60.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			0.00000	1,547	60.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			0.00000	1,347	60.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			0.00000	1,608	60.55	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			0.00000	1,309	60.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			0.00000	1,670	60.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			0.00000	1,270	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			0.00000	1,731	60.83	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			0.00000	1,617	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			0.00000	1,228	59.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			0.00000	1,574	59.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			0.00000	1,286	59.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			0.00000	1,531	59.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			0.00000	1,343	59.74	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	1,488	59.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			0.00000	1,399	59.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			0.00000	1,446	60.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			0.00000	1,458	60.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			17.49250		18.02720		43.20	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1,904.00000	1,650	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			1,927.00000	2,208	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,674.00000	1,423	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,297.00000	2,581	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1,616.00000	1,371	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,389.00000	2,679	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1,735.00000	1,478	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,208.00000	2,485	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1,943.00000	1,691	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,865.00000	2,148	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,755.00000	1,496	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,178.00000	2,453	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			2,418.00000	2,093	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,341.00000	1,551	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,849.00000	2,490	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,022.00000	1,198	42.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.50	Call			2,670.00000	2,325	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,143.00000	1,333	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,729.00000	2,379	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,102.00000	1,287	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,910.00000	2,547	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			983.00000	1,154	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,613.00000	2,272	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,186.00000	1,380	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,972.00000	2,604	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			945.00000	1,112	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			3,297.00000	2,907	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			769.00000	914	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,364.00000	2,970	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			737.00000	878	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			3,502.00000	3,099	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			675.00000	807	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,398.00000	3,002	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			721.00000	859	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			3,364.00000	2,970	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			737.00000	878	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			3,330.00000	2,938	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			753.00000	896	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			3,230.00000	2,844	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			803.00000	952	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,537.00000	3,132	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			660.00000	790	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,608.00000	3,199	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			630.00000	756	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			3,643.00000	3,232	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			616.00000	740	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			3,936.00000	3,509	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			509.00000	616	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			3,861.00000	3,438	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			534.00000	646	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,788.00000	3,369	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			561.00000	676	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,715.00000	3,300	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			588.00000	707	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			3,572.00000	3,165	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			645.00000	773	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,433.00000	3,034	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			705.00000	842	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			3,788.00000	3,369	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			561.00000	676	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			3,715.00000	3,300	42.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Put			588.00000	707	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			3,433.00000	3,034	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			705.00000	842	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			3,164.00000	2,783	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			837.00000	991	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,099.00000	2,723	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			872.00000	1,030	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			3,899.00000	3,473	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			521.00000	631	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			3,825.00000	3,403	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			547.00000	661	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			3,751.00000	3,334	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			574.00000	692	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			3,679.00000	3,266	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			602.00000	723	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			3,467.00000	3,067	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			690.00000	824	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			3,099.00000	2,723	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			872.00000	1,030	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,035.00000	2,663	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			908.00000	1,071	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			3,608.00000	3,199	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			630.00000	756	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			3,537.00000	3,132	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			660.00000	790	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			3,398.00000	3,002	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			721.00000	859	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			3,263.00000	2,876	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			786.00000	933	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,197.00000	2,814	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			820.00000	971	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			3,132.00000	2,753	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			854.00000	1,010	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			3,067.00000	2,693	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			890.00000	1,050	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			3,197.00000	2,814	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			820.00000	971	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			2,849.00000	2,490	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,022.00000	1,198	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,788.00000	2,434	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,061.00000	1,242	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			2,729.00000	2,379	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,102.00000	1,287	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,035.00000	2,663	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			908.00000	1,071	42.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.70	Call			2,556.00000	2,220	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,229.00000	1,428	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,972.00000	2,604	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			945.00000	1,112	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,910.00000	2,547	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			983.00000	1,154	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			2,788.00000	2,434	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,061.00000	1,242	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			2,613.00000	2,272	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,186.00000	1,380	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			2,500.00000	2,169	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,273.00000	1,476	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2,941.00000	2,576	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			964.00000	1,133	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			2,879.00000	2,518	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,002.00000	1,176	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			2,819.00000	2,462	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,041.00000	1,220	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			2,759.00000	2,407	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,081.00000	1,264	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			2,700.00000	2,352	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,122.00000	1,310	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			2,641.00000	2,299	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,164.00000	1,356	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			2,584.00000	2,246	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,207.00000	1,403	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			2,528.00000	2,194	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,251.00000	1,452	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			2,472.00000	2,143	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,295.00000	1,501	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			3,035.00000	2,663	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			908.00000	1,071	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			2,364.00000	2,044	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,387.00000	1,602	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2,312.00000	1,999	42.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,434.00000	1,657	42.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2,260.00000	1,958	42.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,482.00000	1,715	42.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			2,209.00000	1,917	42.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,531.00000	1,775	42.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,866.00000	1,610	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,989.00000	2,268	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,830.00000	1,571	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,052.00000	2,329	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,794.00000	1,533	43.77	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	18.35	Put			2,117.00000	2,391	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,715.00000	1,459	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,237.00000	2,517	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1,674.00000	1,423	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,297.00000	2,581	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1,635.00000	1,388	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,358.00000	2,646	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,597.00000	1,354	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,419.00000	2,711	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2,109.00000	1,839	43.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,632.00000	1,896	43.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,064.00000	1,801	43.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,687.00000	1,959	43.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			2,023.00000	1,765	43.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,745.00000	2,022	43.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,982.00000	1,729	43.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,805.00000	2,086	43.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2,064.00000	1,801	43.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,687.00000	1,959	43.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,982.00000	1,729	43.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,805.00000	2,086	43.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,866.00000	1,610	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			1,989.00000	2,268	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,794.00000	1,533	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,117.00000	2,391	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1,885.00000	1,630	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			1,958.00000	2,238	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1,848.00000	1,591	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,021.00000	2,298	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1,812.00000	1,552	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,084.00000	2,360	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1,776.00000	1,515	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,149.00000	2,422	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1,694.00000	1,441	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,267.00000	2,549	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1,655.00000	1,406	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,328.00000	2,613	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1,578.00000	1,337	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,450.00000	2,745	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,755.00000	1,496	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,178.00000	2,453	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1,597.00000	1,354	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,419.00000	2,711	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,559.00000	1,320	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,482.00000	2,778	43.77	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	19.05	Call			1,522.00000	1,287	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,544.00000	2,845	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1,485.00000	1,255	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			2,608.00000	2,913	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1,450.00000	1,223	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			2,672.00000	2,981	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1,715.00000	1,459	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,237.00000	2,517	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1,559.00000	1,320	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,482.00000	2,778	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1,522.00000	1,287	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,544.00000	2,845	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	1,820	43.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			0.00000	1,927	43.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	1,783	43.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			0.00000	1,990	43.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	1,747	43.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			0.00000	2,054	43.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	1,711	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			0.00000	2,118	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	1,670	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			0.00000	2,178	43.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	2,020	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			0.00000	1,628	42.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			0.00000	1,978	42.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			0.00000	1,686	42.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	1,937	42.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			0.00000	1,745	42.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			0.00000	1,897	43.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			0.00000	1,805	43.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			0.00000	1,858	43.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			0.00000	1,866	43.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			17.82280		18.37880		37.64	0.00	0	8.00
£ / R On 12/06/2009 Currency Future	18.40	Call			2,171.00000	1,893	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,192.00000	2,471	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			1,946.00000	1,666	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,567.00000	2,844	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1,887.00000	1,613	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,658.00000	2,941	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			2,026.00000	1,739	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,448.00000	2,717	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			2,190.00000	1,913	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,161.00000	2,441	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			2,227.00000	1,954	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,098.00000	2,381	38.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.75	Call			2,047.00000	1,758	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,418.00000	2,685	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			2,695.00000	2,346	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,566.00000	1,773	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			3,142.00000	2,760	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,213.00000	1,388	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			2,969.00000	2,599	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,340.00000	1,526	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,997.00000	2,625	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,318.00000	1,503	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,172.00000	2,788	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,193.00000	1,365	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,940.00000	2,573	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,362.00000	1,550	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,232.00000	2,844	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,153.00000	1,321	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3,576.00000	3,166	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			947.00000	1,093	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,674.00000	3,258	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			895.00000	1,035	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3,773.00000	3,352	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			845.00000	979	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,641.00000	3,227	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			912.00000	1,054	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			3,608.00000	3,196	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			929.00000	1,073	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,543.00000	3,135	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			965.00000	1,113	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3,841.00000	3,416	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			812.00000	943	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3,909.00000	3,480	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			780.00000	907	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			3,674.00000	3,258	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			895.00000	1,035	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3,944.00000	3,513	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			765.00000	890	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,226.00000	3,781	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			647.00000	758	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,154.00000	3,712	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			676.00000	790	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4,083.00000	3,645	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			705.00000	822	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4,013.00000	3,578	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			734.00000	856	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,875.00000	3,448	37.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.30	Put			796.00000	925	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,807.00000	3,384	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			828.00000	961	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3,740.00000	3,320	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			861.00000	998	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			4,226.00000	3,781	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			647.00000	758	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4,154.00000	3,712	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			676.00000	790	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3,875.00000	3,448	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			796.00000	925	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3,807.00000	3,384	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			828.00000	961	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,048.00000	3,612	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			719.00000	839	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,978.00000	3,545	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			749.00000	873	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,707.00000	3,289	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			878.00000	1,016	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3,511.00000	3,105	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			982.00000	1,133	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3,543.00000	3,135	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			965.00000	1,113	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,479.00000	3,075	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,001.00000	1,153	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,416.00000	3,016	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,038.00000	1,194	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4,190.00000	3,747	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			661.00000	774	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			4,119.00000	3,679	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			690.00000	806	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4,048.00000	3,612	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			719.00000	839	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,978.00000	3,545	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			749.00000	873	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			3,707.00000	3,289	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			878.00000	1,016	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			3,641.00000	3,227	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			912.00000	1,054	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			3,354.00000	2,958	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,075.00000	1,235	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,292.00000	2,901	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,114.00000	1,278	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			3,479.00000	3,075	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,001.00000	1,153	37.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Call			3,354.00000	2,958	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,075.00000	1,235	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			3,448.00000	3,046	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,019.00000	1,173	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			3,385.00000	2,987	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,056.00000	1,214	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			3,172.00000	2,788	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,193.00000	1,365	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			3,113.00000	2,733	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,234.00000	1,410	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,055.00000	2,679	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,276.00000	1,456	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			3,416.00000	3,016	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,038.00000	1,194	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			3,232.00000	2,844	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,153.00000	1,321	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			3,055.00000	2,679	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,276.00000	1,456	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,940.00000	2,573	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,362.00000	1,550	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			3,292.00000	2,901	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,114.00000	1,278	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,997.00000	2,625	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,318.00000	1,503	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,884.00000	2,521	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,406.00000	1,598	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			2,829.00000	2,470	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,451.00000	1,647	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,884.00000	2,521	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,406.00000	1,598	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			2,775.00000	2,420	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,496.00000	1,697	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,202.00000	2,816	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,173.00000	1,343	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			3,084.00000	2,706	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,255.00000	1,433	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			3,026.00000	2,652	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,297.00000	1,479	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,912.00000	2,547	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,384.00000	1,574	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,857.00000	2,495	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,428.00000	1,623	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			2,802.00000	2,445	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,473.00000	1,672	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			2,748.00000	2,395	37.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Put			1,519.00000	1,722	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			3,323.00000	2,929	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,094.00000	1,256	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			3,262.00000	2,872	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,133.00000	1,299	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			3,202.00000	2,816	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,173.00000	1,343	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,912.00000	2,547	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,384.00000	1,574	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			2,643.00000	2,298	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,614.00000	1,825	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			2,591.00000	2,254	37.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,662.00000	1,881	37.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			2,540.00000	2,214	37.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,712.00000	1,941	37.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			2,490.00000	2,175	37.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,762.00000	2,002	37.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,153.00000	1,874	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,224.00000	2,501	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			2,117.00000	1,834	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,288.00000	2,562	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,082.00000	1,796	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,353.00000	2,623	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2,006.00000	1,721	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,477.00000	2,748	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,966.00000	1,684	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,537.00000	2,812	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,926.00000	1,649	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,597.00000	2,876	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			2,393.00000	2,099	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,864.00000	2,126	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,345.00000	2,063	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,916.00000	2,190	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			2,305.00000	2,027	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			1,976.00000	2,254	37.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,266.00000	1,992	38.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,037.00000	2,319	38.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			2,345.00000	2,063	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			1,916.00000	2,190	37.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			2,266.00000	1,992	38.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,037.00000	2,319	38.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			2,153.00000	1,874	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,224.00000	2,501	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			2,082.00000	1,796	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,353.00000	2,623	38.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.50	Call			2,135.00000	1,854	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,256.00000	2,531	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			2,099.00000	1,815	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,320.00000	2,592	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			2,064.00000	1,777	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,385.00000	2,654	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,986.00000	1,703	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,507.00000	2,780	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			1,906.00000	1,631	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,628.00000	2,908	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1,868.00000	1,596	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,689.00000	2,973	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			2,006.00000	1,721	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,477.00000	2,748	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,926.00000	1,649	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,597.00000	2,876	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1,849.00000	1,579	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			2,720.00000	3,006	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1,811.00000	1,545	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			2,782.00000	3,072	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1,774.00000	1,512	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			2,845.00000	3,139	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1,737.00000	1,479	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			2,909.00000	3,206	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,986.00000	1,703	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,507.00000	2,780	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1,830.00000	1,562	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			2,751.00000	3,039	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			1,792.00000	1,528	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			2,813.00000	3,105	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	2,274	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			0.00000	1,851	37.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	2,234	37.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			0.00000	1,911	37.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	2,194	37.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			0.00000	1,971	37.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	2,155	37.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			0.00000	2,033	37.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	2,118	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			0.00000	2,095	37.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	2,081	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			0.00000	2,158	37.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	2,045	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			0.00000	2,222	37.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	2,009	38.02	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 12/06/2009 Currency Future	18.10	Put			0.00000	2,286	38.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	1,975	38.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			0.00000	2,352	38.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.79580		14.21830		58.50	59,901,363.60	4,342	83,913.00
€ / R On 12/12/2008 Currency Future	14.20	Call			1,228.00000	986	59.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,210.00000	1,390	59.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			1,093.00000	868	60.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,425.00000	1,622	60.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,883.00000	2,510	53.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			165.00000	214	53.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			1,248.00000	1,004	59.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,180.00000	1,358	59.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,398.00000	1,139	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			980.00000	1,143	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,468.00000	1,201	58.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			900.00000	1,055	58.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,269.00000	1,022	59.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,150.00000	1,326	59.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,813.00000	1,507	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			594.00000	712	56.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,196.00000	1,861	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			378.00000	466	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			2,028.00000	1,707	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			459.00000	561	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,902.00000	1,590	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			534.00000	644	55.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,060.00000	1,737	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			442.00000	541	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			2,303.00000	1,959	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			334.00000	413	54.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,603.00000	2,242	53.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			234.00000	296	53.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,564.00000	2,205	53.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			245.00000	309	53.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,642.00000	2,279	53.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			223.00000	283	53.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			2,564.00000	2,205	53.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			245.00000	309	53.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,412.00000	2,062	54.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			294.00000	366	54.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			2,450.00000	2,097	54.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			281.00000	351	54.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			2,375.00000	2,027	54.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			307.00000	381	54.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.70	Call			2,721.00000	2,354	53.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			202.00000	259	53.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,681.00000	2,317	53.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			213.00000	271	53.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,761.00000	2,393	53.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			192.00000	247	53.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,842.00000	2,470	53.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			173.00000	225	53.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,050.00000	2,670	53.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			132.00000	174	53.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,966.00000	2,589	53.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			148.00000	194	53.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,801.00000	2,431	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			183.00000	236	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			2,487.00000	2,133	54.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			269.00000	337	54.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			3,008.00000	2,629	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			140.00000	184	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,924.00000	2,549	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			156.00000	204	53.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,603.00000	2,242	53.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			234.00000	296	53.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			2,525.00000	2,169	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			257.00000	323	54.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			2,339.00000	1,993	54.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			320.00000	397	54.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			2,267.00000	1,926	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			348.00000	430	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,231.00000	1,894	54.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			363.00000	448	54.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			2,162.00000	1,830	54.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			393.00000	484	54.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			3,050.00000	2,670	53.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			132.00000	174	53.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,966.00000	2,589	53.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			148.00000	194	53.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,642.00000	2,279	53.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			223.00000	283	53.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			2,231.00000	1,894	54.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			363.00000	448	54.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,093.00000	1,767	55.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			425.00000	521	55.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			2,267.00000	1,926	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			348.00000	430	54.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			2,127.00000	1,798	55.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.50	Put			409.00000	502	55.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,801.00000	2,431	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			183.00000	236	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			2,412.00000	2,062	54.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			294.00000	366	54.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			2,196.00000	1,861	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			378.00000	466	54.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			2,060.00000	1,737	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			442.00000	541	55.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,996.00000	1,677	55.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			477.00000	581	55.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			2,093.00000	1,767	55.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			425.00000	521	55.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,964.00000	1,648	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			496.00000	602	55.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,842.00000	1,535	55.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			574.00000	689	55.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,784.00000	1,481	56.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			615.00000	736	56.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,727.00000	1,431	56.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			659.00000	785	56.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,672.00000	1,381	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			703.00000	836	56.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,933.00000	1,619	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			515.00000	623	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,872.00000	1,562	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			554.00000	666	55.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,784.00000	1,481	56.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			615.00000	736	56.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,933.00000	1,619	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			515.00000	623	55.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,755.00000	1,456	56.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			637.00000	760	56.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,699.00000	1,406	56.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			681.00000	810	56.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,645.00000	1,357	57.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			726.00000	862	57.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,592.00000	1,311	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			773.00000	915	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,444.00000	1,180	58.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			926.00000	1,084	58.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			1,353.00000	1,099	58.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,035.00000	1,203	58.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			1,310.00000	1,060	58.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,092.00000	1,264	58.99	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	14.30	Call			1,188.00000	950	59.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,270.00000	1,455	59.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			1,149.00000	917	59.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,331.00000	1,521	59.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			1,112.00000	884	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,393.00000	1,588	60.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,618.00000	1,334	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			750.00000	888	57.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,566.00000	1,288	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			798.00000	942	57.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,516.00000	1,244	57.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			848.00000	998	57.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,421.00000	1,159	58.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			953.00000	1,113	58.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			1,376.00000	1,119	58.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,007.00000	1,173	58.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			1,332.00000	1,079	58.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,063.00000	1,233	58.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			1,289.00000	1,041	59.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,121.00000	1,295	59.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,541.00000	1,266	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			823.00000	970	57.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,492.00000	1,222	57.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			873.00000	1,026	57.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,398.00000	1,139	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			980.00000	1,143	58.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			1,269.00000	1,022	59.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,150.00000	1,326	59.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			1,208.00000	968	59.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,240.00000	1,422	59.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			1,168.00000	933	59.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,300.00000	1,488	59.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			1,130.00000	900	60.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,362.00000	1,554	60.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			3,008.00000	2,629	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			140.00000	184	53.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			840.00000	653	62.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			1,972.00000	2,207	62.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			651.00000	496	64.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			2,582.00000	2,850	64.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			506.00000	377	66.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,238.00000	3,531	66.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			384.00000	268	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			3,916.00000	4,222	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			854.00000	665	62.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	15.30	Put			1,936.00000	2,169	62.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			661.00000	504	64.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			2,543.00000	2,809	64.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			515.00000	383	66.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,196.00000	3,488	66.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			392.00000	274	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			3,873.00000	4,178	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			0.00000	2,919	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			0.00000	124	52.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			0.00000	1,311	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			0.00000	915	57.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			0.00000	739	61.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			0.00000	1,943	61.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			0.00000	559	63.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			0.00000	2,563	63.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			0.00000	425	65.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			0.00000	3,229	65.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			0.00000	312	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			0.00000	3,916	66.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			0.00000	3,270	51.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			0.00000	74	51.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			0.00000	853	60.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			0.00000	1,657	60.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			0.00000	642	62.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			0.00000	2,246	62.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			0.00000	488	64.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			0.00000	2,892	64.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			0.00000	371	66.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			0.00000	3,575	66.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.16550		14.56750		42.79	14,165.50	1	15,091.00
€ / R On 16/03/2009 Currency Future	14.55	Call			0.00000	1,353	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			0.00000	1,738	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			1,413.00000	1,238	44.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,745.00000	1,973	44.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,577.00000	1,389	43.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,459.00000	1,673	43.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,737.00000	1,537	42.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,219.00000	1,422	42.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,758.00000	1,556	42.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,191.00000	1,391	42.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,596.00000	1,407	43.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,428.00000	1,641	43.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,760.00000	2,475	38.71	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			393.00000	510	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			2,112.00000	1,880	40.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.25	Put			794.00000	964	40.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			2,427.00000	2,167	39.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			560.00000	702	39.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			2,274.00000	2,031	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			657.00000	816	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			2,191.00000	1,954	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			724.00000	889	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,334.00000	2,085	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			617.00000	769	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,556.00000	2,284	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			489.00000	619	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,831.00000	2,542	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			364.00000	476	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,831.00000	2,542	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			364.00000	476	38.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,868.00000	2,576	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			350.00000	460	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,795.00000	2,508	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			378.00000	493	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,657.00000	2,378	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			439.00000	563	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,691.00000	2,410	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			423.00000	545	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,589.00000	2,315	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			472.00000	600	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,979.00000	2,679	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			311.00000	414	38.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,725.00000	2,443	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			408.00000	527	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,904.00000	2,610	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			337.00000	444	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			3,289.00000	2,971	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			221.00000	305	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			3,209.00000	2,896	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			242.00000	330	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			3,131.00000	2,822	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			264.00000	356	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,054.00000	2,750	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			287.00000	384	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,691.00000	2,410	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			423.00000	545	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			3,249.00000	2,933	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			231.00000	318	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,170.00000	2,859	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			252.00000	343	38.02	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	11.75	Call			3,092.00000	2,786	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			275.00000	370	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,016.00000	2,714	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			299.00000	399	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,941.00000	2,644	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			324.00000	429	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,868.00000	2,576	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			350.00000	460	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			3,054.00000	2,750	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			287.00000	384	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,623.00000	2,346	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			455.00000	581	38.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,795.00000	2,508	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			378.00000	493	38.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,523.00000	2,253	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			506.00000	638	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,459.00000	2,196	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			542.00000	680	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,523.00000	2,253	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			506.00000	638	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			2,459.00000	2,196	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			542.00000	680	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			2,396.00000	2,139	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			579.00000	724	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,491.00000	2,224	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			524.00000	659	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			3,170.00000	2,859	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			252.00000	343	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			3,016.00000	2,714	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			299.00000	399	38.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,657.00000	2,378	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			439.00000	563	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,491.00000	2,224	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			524.00000	659	39.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,365.00000	2,112	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			598.00000	746	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			2,304.00000	2,058	39.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			637.00000	792	39.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			2,060.00000	1,832	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			843.00000	1,017	40.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,939.00000	1,720	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			971.00000	1,154	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,824.00000	1,615	42.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,107.00000	1,300	42.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,716.00000	1,519	42.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.10	Put			1,248.00000	1,453	42.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			2,246.00000	2,005	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			679.00000	840	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			2,138.00000	1,904	40.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			770.00000	939	40.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			2,035.00000	1,809	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			868.00000	1,043	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,939.00000	1,720	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			971.00000	1,154	41.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			2,365.00000	2,112	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			598.00000	746	39.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,892.00000	1,677	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,025.00000	1,212	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,635.00000	1,443	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,367.00000	1,578	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,962.00000	1,742	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			945.00000	1,126	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,695.00000	1,500	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,278.00000	1,485	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,329.00000	3,009	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			211.00000	293	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,962.00000	1,742	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			945.00000	1,126	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,695.00000	1,500	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,278.00000	1,485	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,847.00000	1,636	41.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,079.00000	1,270	41.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,379.00000	1,208	44.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,811.00000	2,042	44.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			1,195.00000	1,042	45.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,227.00000	2,477	45.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			1,041.00000	904	46.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,673.00000	2,939	46.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			912.00000	789	47.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,144.00000	3,423	47.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			2,334.00000	2,085	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			617.00000	769	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			2,011.00000	1,786	41.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			893.00000	1,071	41.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,502.00000	1,319	43.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,585.00000	1,804	43.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,298.00000	1,135	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,981.00000	2,220	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1,127.00000	982	45.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,410.00000	2,666	45.84	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	16.45	Call			984.00000	854	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,867.00000	3,138	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			2,086.00000	1,856	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			818.00000	990	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			1,167.00000	1,018	45.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,300.00000	2,552	45.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			973.00000	844	47.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,906.00000	3,179	47.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			820.00000	707	48.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,552.00000	3,841	48.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			677.00000	560	48.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,209.00000	4,495	48.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			0.00000	3,086	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	270	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			0.00000	1,656	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			0.00000	1,241	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			0.00000	1,108	44.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			0.00000	2,292	44.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	915	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			0.00000	2,899	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	763	47.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			0.00000	3,547	47.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	622	48.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			0.00000	4,206	48.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			0.00000	3,406	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			0.00000	190	37.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			0.00000	1,223	44.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			0.00000	2,007	44.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			0.00000	1,005	45.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			0.00000	2,590	45.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	835	47.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			0.00000	3,219	47.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	699	48.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			0.00000	3,884	48.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.47680		14.88340		37.89	0.00	0	250.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,733.00000	1,572	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,749.00000	1,995	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			1,628.00000	1,455	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,944.00000	2,178	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,807.00000	1,640	38.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,624.00000	1,864	38.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,984.00000	1,789	37.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,401.00000	1,612	37.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			2,034.00000	1,829	37.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,351.00000	1,552	37.45	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	14.65	Call			1,827.00000	1,658	38.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,593.00000	1,831	38.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2,414.00000	2,173	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,030.00000	1,197	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,778.00000	2,513	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			794.00000	936	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,622.00000	2,367	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			888.00000	1,040	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,501.00000	2,255	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			968.00000	1,128	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,652.00000	2,396	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			869.00000	1,019	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,874.00000	2,604	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			741.00000	877	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,178.00000	2,889	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			594.00000	712	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,143.00000	2,856	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			610.00000	729	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			3,213.00000	2,922	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			579.00000	695	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3,143.00000	2,856	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			610.00000	729	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,007.00000	2,728	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			673.00000	801	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			3,040.00000	2,760	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			657.00000	783	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,940.00000	2,665	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	838	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,355.00000	3,057	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			522.00000	630	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			3,074.00000	2,792	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			641.00000	765	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			3,248.00000	2,955	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			565.00000	678	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,319.00000	3,023	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			536.00000	646	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,283.00000	2,989	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			550.00000	662	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,613.00000	3,301	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			430.00000	525	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			3,538.00000	3,230	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			455.00000	553	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			3,464.00000	3,160	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			481.00000	583	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			3,391.00000	3,091	37.31	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	12.00	Put			508.00000	614	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,109.00000	2,824	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			625.00000	747	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,576.00000	3,266	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			442.00000	539	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,501.00000	3,195	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			468.00000	568	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			3,428.00000	3,125	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			494.00000	598	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3,007.00000	2,728	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			673.00000	801	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3,319.00000	3,023	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			536.00000	646	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,973.00000	2,696	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			690.00000	820	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,907.00000	2,634	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			724.00000	857	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3,355.00000	3,057	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			522.00000	630	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3,283.00000	2,989	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			550.00000	662	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,810.00000	2,543	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			776.00000	916	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,651.00000	3,337	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			418.00000	511	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			3,501.00000	3,195	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			468.00000	568	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,940.00000	2,665	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			707.00000	838	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,746.00000	2,483	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			812.00000	956	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,683.00000	2,425	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			850.00000	998	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,810.00000	2,543	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			776.00000	916	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,973.00000	2,696	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			690.00000	820	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,842.00000	2,573	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			758.00000	896	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3,178.00000	2,889	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			594.00000	712	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			3,109.00000	2,824	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			625.00000	747	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,842.00000	2,573	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			758.00000	896	37.31	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	12.90	Call			2,778.00000	2,513	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			794.00000	936	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,714.00000	2,454	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			831.00000	977	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,683.00000	2,425	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			850.00000	998	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,561.00000	2,310	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			927.00000	1,084	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			2,443.00000	2,200	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,009.00000	1,174	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,385.00000	2,147	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,051.00000	1,220	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2,328.00000	2,094	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,095.00000	1,267	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2,273.00000	2,043	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,139.00000	1,316	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,591.00000	2,339	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			908.00000	1,062	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,531.00000	2,283	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			947.00000	1,106	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2,472.00000	2,227	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			988.00000	1,151	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2,385.00000	2,147	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,051.00000	1,220	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,531.00000	2,283	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			947.00000	1,106	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			2,356.00000	2,120	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,073.00000	1,244	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2,300.00000	2,068	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,117.00000	1,291	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2,245.00000	2,017	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,162.00000	1,340	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			2,191.00000	1,967	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,208.00000	1,390	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			2,009.00000	1,809	37.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,376.00000	1,582	37.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,959.00000	1,770	37.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,426.00000	1,643	37.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,911.00000	1,731	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,477.00000	1,705	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,866.00000	1,694	37.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,533.00000	1,767	37.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,788.00000	1,623	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,655.00000	1,896	38.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,751.00000	1,589	38.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.85	Put			1,718.00000	1,962	38.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,715.00000	1,552	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,781.00000	2,025	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,679.00000	1,513	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,846.00000	2,086	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			2,138.00000	1,918	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,254.00000	1,441	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			2,086.00000	1,870	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,302.00000	1,493	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,935.00000	1,750	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,451.00000	1,674	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,887.00000	1,713	37.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,503.00000	1,736	37.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,846.00000	1,676	38.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,563.00000	1,799	38.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,984.00000	1,789	37.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,401.00000	1,612	37.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,935.00000	1,750	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,451.00000	1,674	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,846.00000	1,676	38.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,563.00000	1,799	38.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,769.00000	1,606	38.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,686.00000	1,929	38.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,697.00000	1,532	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,813.00000	2,055	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			1,662.00000	1,493	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,878.00000	2,116	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,595.00000	1,418	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,011.00000	2,241	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			1,555.00000	1,381	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,071.00000	2,304	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			1,516.00000	1,345	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,132.00000	2,369	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			1,477.00000	1,310	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,194.00000	2,434	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	1,606	38.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			0.00000	1,929	38.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	1,572	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			0.00000	1,995	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	1,418	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			0.00000	2,241	38.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	1,870	37.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			0.00000	1,493	37.31	0.00	0	0.00
ALBI On 06/11/2008 Index Future			264.53000		262.58700		0.00	0.00	0	661.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 06/11/2008 Index Future	265.00	Call			2,198.00000	6,592	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			26,328.00000	11,292	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			272.51400		270.51300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			280.87000		278.92300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.64600		112.03500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			115.89900		115.27000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			119.23400		118.58600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			266.78350		264.97300		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			1.00000	4	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			90,271.00000	72,169	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			274.48800		272.62400		0.00	0.00	0	276.00
GOVI On 07/05/2009 jGovi			282.38650		280.46800		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			355.99300		355.62700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.23500		11.43900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.93700		10.11200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.12100		9.26500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.13900		10.31200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.75800		9.91100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.75400		9.90300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.63400		9.78400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.37500		12.36700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.42500		12.42800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.02000		12.26300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.53500		11.69200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.82800		11.06100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.33000		10.63200		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
JN02 On 06/11/2008 jNote			10.87600		11.10400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.51100		10.76600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.17800		10.42500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.15500		10.29300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.77500		9.96900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.60700		9.79700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.76200		9.89500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.36800		9.52700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.24800		9.40300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79700		11.79800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87100		11.87900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.09600		12.10500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			252.95800		250.49700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			260.26200		257.73000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			267.75200		265.14500		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.45000		10.62000		3.00	213,272.48	2	3,524.00
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			2,287.00000	2,007	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			3,139.00000	2,859	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			2,712.00000	2,432	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.30100		10.50500		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			397.00000	496	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,123.00000	930	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			10.16000		10.40000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			944.00000	1,044	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2,359.00000	2,166	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.50800		9.63800		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	10.00	Call			2,166.00000	2,757	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			185.00000	55	9.10	16,500,000.00	300	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			3,370.00000	4,053	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			48.00000	9	9.20	2,700,000.00	300	600.00
R157 On 06/11/2008 Bond Future	9.50	Call			488.00000	694	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,254.00000	739	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			4.00000	5	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			5,053.00000	4,331	8.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future			9.41600		9.55300		8.80	0.00	0	5,093.00
R157 On 05/02/2009 Bond Future	9.50	Call			2,221.00000	2,569	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			2,508.00000	2,114	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			3,764.00000	4,242	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,385.00000	1,122	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,628.00000	1,908	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,277.00000	2,815	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			776.00000	936	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			5,213.00000	4,631	8.75	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.32400		9.46900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,010.00000	2,297	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			4,508.00000	4,030	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.18900		9.31900		0.00	21,953,637.40	190	4,917.00
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			8,082.00000	6,857	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.10500		9.23800		0.00	21,592,584.20	190	2,815.00
R186 On 05/02/2009 Bond Future	9.25	Call			1,253.00000	1,996	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,141.00000	623	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			9.02700		9.16300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			1,033.00000	1,567	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,585.00000	1,826	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.37600		12.35000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			65.00000	41	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,126.00000	1,110	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.87200		11.81400		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			56.00000	58	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.37200		12.48100		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			31.00000	35	0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			469.00000	440	0.56	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.64300		9.76200		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			4,578.00000	4,053	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.50800		9.63400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			416.00000	567	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,083.00000	1,690	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.37900		9.51200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			981.00000	1,204	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2,086.00000	1,750	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.50700		9.63700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		6,601.00000	5,876	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.40300	9.53800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		421.00000	648	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		2,022.00000	1,502	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			9.30100	9.44200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		501.00000	711	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		2,944.00000	2,384	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.50700	9.63700		0.00	289,809,629.83	3,101	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		7,082.00000	6,308	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.41000	9.54500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		343.00000	567	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		2,103.00000	1,526	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			9.32000	9.45900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		430.00000	633	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		3,167.00000	2,552	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.65100	9.77000		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		6,972.00000	6,523	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.49800	9.62400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		450.00000	587	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,830.00000	1,505	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			9.35500	9.49000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		693.00000	845	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		2,447.00000	2,120	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.47800	9.60800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		7,040.00000	6,253	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.38600	9.52000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		320.00000	552	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,963.00000	1,384	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			9.30400	9.44300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		371.00000	570	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		3,076.00000	2,438	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.43200	9.56900		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		5,260.00000	4,412	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			9.33200	9.47400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		18.00000	45	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future	8.75	Put			4,648.00000	3,795	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			9.25400		9.40100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			126.00000	231	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			4,266.00000	3,459	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.78100		8.92000		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			10,249.00000	9,143	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.70700		8.84900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,527.00000	2,447	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			343.00000	119	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.63700		8.78100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			2,153.00000	3,094	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			427.00000	195	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			263.28600		261.48000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			270.88900		269.03000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			278.68400		276.77000		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.71630		6.88480		58.30	0.00	0	6,413.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			569.00000	483	59.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			584.00000	667	59.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			363.00000	292	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			978.00000	1,076	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			333.00000	267	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,049.00000	1,150	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			412.00000	335	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			877.00000	969	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			460.00000	382	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			775.00000	866	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			511.00000	432	60.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			677.00000	766	60.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			549.00000	466	59.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			614.00000	699	59.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			725.00000	625	57.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			391.00000	459	57.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			840.00000	721	56.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			305.00000	355	56.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			903.00000	777	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			268.00000	311	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			969.00000	839	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			234.00000	273	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			779.00000	671	56.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			345.00000	405	56.67	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	6.20	Call			936.00000	808	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			251.00000	292	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			779.00000	671	56.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			345.00000	405	56.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			678.00000	582	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			443.00000	516	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			678.00000	582	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			443.00000	516	58.02	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			611.00000	521	58.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			526.00000	604	58.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			589.00000	502	59.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			555.00000	635	59.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			725.00000	625	57.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			391.00000	459	57.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			701.00000	604	57.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			416.00000	487	57.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			871.00000	748	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			286.00000	331	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			809.00000	696	56.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			324.00000	379	56.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			750.00000	648	57.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			365.00000	431	57.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			656.00000	561	58.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			471.00000	545	58.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			569.00000	483	59.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			584.00000	667	59.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			530.00000	449	59.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			645.00000	732	59.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			633.00000	541	58.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			498.00000	574	58.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			511.00000	432	60.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			677.00000	766	60.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			477.00000	399	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			742.00000	833	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			444.00000	366	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			810.00000	900	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			549.00000	466	59.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			614.00000	699	59.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			477.00000	399	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			742.00000	833	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			809.00000	696	56.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			324.00000	379	56.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			494.00000	417	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			709.00000	800	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			1,003.00000	872	55.75	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	6.10	Put			219.00000	255	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			1,074.00000	938	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			189.00000	222	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			871.00000	748	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			286.00000	331	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			611.00000	521	58.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			526.00000	604	58.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,224.00000	1,080	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			139.00000	164	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			1,147.00000	1,008	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			163.00000	191	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,263.00000	1,118	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			128.00000	151	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,185.00000	1,044	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			150.00000	177	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,110.00000	973	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			176.00000	206	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,038.00000	905	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			204.00000	238	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			969.00000	839	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			234.00000	273	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			1,038.00000	905	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			204.00000	238	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			1,110.00000	973	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			176.00000	206	55.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			379.00000	306	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			944.00000	1,040	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			348.00000	279	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,013.00000	1,113	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			379.00000	306	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			944.00000	1,040	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			348.00000	279	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,013.00000	1,113	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			319.00000	255	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,084.00000	1,188	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			293.00000	232	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,158.00000	1,266	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			460.00000	382	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			775.00000	866	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			429.00000	350	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			844.00000	934	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			395.00000	320	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			910.00000	1,004	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			306.00000	243	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,121.00000	1,227	60.30	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	7.80	Call			280.00000	221	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,195.00000	1,305	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			256.00000	201	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,271.00000	1,385	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			234.00000	182	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,349.00000	1,466	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			395.00000	320	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			910.00000	1,004	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			306.00000	243	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,121.00000	1,227	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			256.00000	201	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,271.00000	1,385	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			0.00000	350	60.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			0.00000	934	60.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.86600		7.03570		41.46	0.00	0	1,361.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			714.00000	635	42.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			729.00000	819	42.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			509.00000	439	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,123.00000	1,223	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			461.00000	396	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,226.00000	1,330	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			560.00000	485	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,024.00000	1,119	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			627.00000	553	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			892.00000	987	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			678.00000	602	42.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			792.00000	886	42.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			696.00000	618	42.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			760.00000	852	42.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			858.00000	769	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			522.00000	603	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			988.00000	874	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			402.00000	458	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			1,048.00000	931	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			362.00000	415	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			1,111.00000	990	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			325.00000	374	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			930.00000	830	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			444.00000	514	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			1,079.00000	960	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			344.00000	394	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			930.00000	830	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			444.00000	514	39.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			837.00000	749	41.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			551.00000	633	41.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.85	Call			795.00000	709	41.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			609.00000	693	41.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			774.00000	689	41.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			638.00000	723	41.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			753.00000	671	41.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			668.00000	755	41.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			734.00000	653	42.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			698.00000	787	42.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			858.00000	769	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			522.00000	603	40.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			901.00000	809	40.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			466.00000	543	40.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			879.00000	789	40.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			494.00000	573	40.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,018.00000	902	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			382.00000	436	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			958.00000	852	39.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			423.00000	486	39.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			817.00000	729	41.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			581.00000	663	41.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			774.00000	689	41.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			638.00000	723	41.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			988.00000	874	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			402.00000	458	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			714.00000	635	42.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			729.00000	819	42.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,143.00000	1,021	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			308.00000	355	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			1,018.00000	902	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			382.00000	436	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			678.00000	602	42.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			792.00000	886	42.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			660.00000	586	42.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			825.00000	920	42.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			627.00000	553	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			892.00000	987	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			596.00000	518	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			960.00000	1,052	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			644.00000	571	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			858.00000	955	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			611.00000	535	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			926.00000	1,019	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			817.00000	729	41.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			581.00000	663	41.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			879.00000	789	40.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Put			494.00000	573	40.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			753.00000	671	41.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			668.00000	755	41.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,210.00000	1,083	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			274.00000	317	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			1,143.00000	1,021	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			308.00000	355	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,351.00000	1,217	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			215.00000	251	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,279.00000	1,149	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			244.00000	283	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,315.00000	1,183	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			229.00000	267	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,244.00000	1,116	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			259.00000	300	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,177.00000	1,052	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			291.00000	336	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			1,177.00000	1,052	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			291.00000	336	39.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			660.00000	586	42.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			825.00000	920	42.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			596.00000	518	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			960.00000	1,052	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			578.00000	501	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			992.00000	1,085	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			542.00000	469	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,056.00000	1,153	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			525.00000	454	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,089.00000	1,188	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			492.00000	424	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,157.00000	1,258	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			432.00000	370	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,296.00000	1,404	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			432.00000	370	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,296.00000	1,404	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			404.00000	345	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,369.00000	1,479	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			378.00000	322	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,443.00000	1,556	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			354.00000	300	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,518.00000	1,634	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			477.00000	410	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,191.00000	1,294	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			447.00000	383	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,261.00000	1,367	42.99	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	7.95	Call			418.00000	358	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,332.00000	1,442	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			391.00000	334	42.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,405.00000	1,518	42.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.99330		7.16420		36.08	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			821.00000	737	36.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			807.00000	893	36.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			601.00000	524	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,237.00000	1,331	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			569.00000	495	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,305.00000	1,401	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			671.00000	588	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,107.00000	1,194	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			735.00000	658	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			971.00000	1,065	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			785.00000	704	36.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			871.00000	960	36.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			803.00000	720	36.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			839.00000	927	36.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			961.00000	869	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			596.00000	675	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			1,091.00000	971	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			476.00000	528	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			1,149.00000	1,027	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			435.00000	484	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,179.00000	1,055	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			415.00000	462	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,034.00000	925	34.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			520.00000	581	34.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			1,179.00000	1,055	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			415.00000	462	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			1,034.00000	925	34.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			520.00000	581	34.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			942.00000	848	35.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			628.00000	705	35.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			899.00000	809	35.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			685.00000	765	35.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			879.00000	790	36.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			715.00000	797	36.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			859.00000	772	36.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			745.00000	828	36.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			840.00000	754	36.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			776.00000	861	36.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,007.00000	905	34.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			542.00000	612	34.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.50	Call			1,120.00000	999	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			455.00000	506	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			1,062.00000	945	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			498.00000	551	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			920.00000	828	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			656.00000	735	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,242.00000	1,114	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			377.00000	421	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			920.00000	828	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			656.00000	735	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			1,007.00000	905	34.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			542.00000	612	34.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			803.00000	720	36.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			839.00000	927	36.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			768.00000	688	37.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			904.00000	995	37.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			735.00000	658	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			971.00000	1,065	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			704.00000	622	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,040.00000	1,129	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			980.00000	887	35.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			566.00000	644	35.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			942.00000	848	35.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			628.00000	705	35.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			821.00000	737	36.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			807.00000	893	36.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			751.00000	673	37.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			937.00000	1,029	37.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			719.00000	640	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,005.00000	1,096	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,306.00000	1,175	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			342.00000	382	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,441.00000	1,304	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			276.00000	311	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,372.00000	1,238	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			308.00000	345	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,306.00000	1,175	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			342.00000	382	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,242.00000	1,114	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			377.00000	421	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			961.00000	869	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			596.00000	675	35.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,406.00000	1,271	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			292.00000	328	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,339.00000	1,206	34.23	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	6.15	Put			324.00000	363	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,273.00000	1,144	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			359.00000	401	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			1,210.00000	1,084	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			396.00000	441	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,339.00000	1,206	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			324.00000	363	34.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			689.00000	605	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,075.00000	1,161	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			653.00000	571	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,139.00000	1,228	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			768.00000	688	37.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			904.00000	995	37.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			635.00000	555	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,171.00000	1,262	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			635.00000	555	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,171.00000	1,262	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			601.00000	524	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,237.00000	1,331	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			569.00000	495	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,305.00000	1,401	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			538.00000	467	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,374.00000	1,473	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			509.00000	440	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,444.00000	1,547	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			481.00000	415	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,516.00000	1,621	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			454.00000	391	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,590.00000	1,697	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			481.00000	415	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,516.00000	1,621	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			0.00000	772	36.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			0.00000	828	36.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	605	37.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			0.00000	1,161	37.42	0.00	0	0.00

Total for Derivatives:								995,382,193.71	60,821	575,901.00
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Grand Total:								995,382,193.71	60,821	575,901.00
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