

# Daily MTM Report

Daily summary for 29/10/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR2 On 19/01/2009 Bond			19.35800	19.35833			0.00	0	0.00
R153 On 31/08/2010 Bond			9.64000	10.13000			19,087,200,000.00	1,980,000	0.00
R157 On 15/09/2015 Bond			9.09000	9.35000			12,589,650,000.00	1,385,000	0.00
R186 On 21/12/2026 Bond			8.78500	9.01000			10,867,045,000.00	1,237,000	0.00
R196 On 28/02/2009 Bond			12.30300	12.32900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.22500	9.49000			8,533,125,000.00	925,000	0.00
R203 On 15/09/2017 Bond			9.09500	9.35000			5,711,660,000.00	628,000	0.00
R204 On 21/12/2018 Bond			9.09500	9.34500			6,120,935,000.00	673,000	0.00
R206 On 15/01/2014 Bond			9.23500	9.50000			3,287,660,000.00	356,000	0.00
R207 On 15/01/2020 Bond			9.07000	9.32000			4,117,780,000.00	454,000	0.00
R208 On 31/03/2021 Bond			9.02700	9.27300			2,229,669,000.00	247,000	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				8.40000	8.60000			2,956,800,000.00	352,000	0.00
<b>Total for j-Bonds:</b>								<b>75,501,524,000.00</b>	<b>8,237,000</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.10710		10.85380		44.91	527,722,012.30	52,213	289,403.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			802.00000	390	48.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			798.00000	1,133	48.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			1,325.00000	743	43.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			321.00000	486	43.85	486,000,000.00	1,000	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			1,058.00000	555	45.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			504.00000	748	45.81	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			706.00000	333	49.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			952.00000	1,326	49.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			670.00000	313	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,017.00000	1,406	49.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			957.00000	488	46.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			604.00000	880	46.70	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			637.00000	295	50.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,083.00000	1,488	50.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			575.00000	261	51.20	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			844.00000	415	47.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			740.00000	1,058	47.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,221.00000	1,654	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,032.00000	537	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			528.00000	780	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			3,170.00000	2,428	44.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			16.00000	21	44.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			823.00000	402	48.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			769.00000	1,095	48.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			1,496.00000	872	42.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			242.00000	365	42.79	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			1,532.00000	900	42.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			228.00000	343	42.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,880.00000	1,192	41.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			126.00000	185	41.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,643.00000	988	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			189.00000	281	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,720.00000	1,053	41.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			166.00000	246	41.63	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	9.50	Call			1,568.00000	928	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			215.00000	321	42.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,799.00000	1,121	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			145.00000	214	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			1,643.00000	988	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			189.00000	281	41.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,963.00000	1,266	41.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			109.00000	159	41.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,921.00000	1,229	41.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			117.00000	172	41.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,310.00000	1,587	40.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			57.00000	80	40.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,090.00000	1,382	40.79	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			86.00000	125	40.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			2,451.00000	1,721	40.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			47.00000	64	40.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,498.00000	1,766	40.93	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			44.00000	59	40.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			2,545.00000	1,812	41.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			42.00000	55	41.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			2,641.00000	1,904	41.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			37.00000	47	41.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,593.00000	1,858	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	51	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,784.00000	2,044	41.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	36	41.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,880.00000	2,138	42.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			27.00000	31	42.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			2,404.00000	1,676	40.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			50.00000	69	40.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,977.00000	2,233	42.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	26	42.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,784.00000	2,044	41.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	36	41.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,688.00000	1,950	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			35.00000	43	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,221.00000	1,504	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			67.00000	97	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			2,688.00000	1,950	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			35.00000	43	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			2,310.00000	1,587	40.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			57.00000	80	40.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,133.00000	1,422	40.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			80.00000	115	40.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			3,074.00000	2,330	43.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	7.80	Put			20.00000	23	43.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,977.00000	2,233	42.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			23.00000	26	42.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			2,593.00000	1,858	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	51	41.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			3,026.00000	2,281	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			22.00000	24	42.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,929.00000	2,185	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			25.00000	28	42.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,832.00000	2,091	42.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			28.00000	33	42.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			2,736.00000	1,997	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			32.00000	40	41.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			2,357.00000	1,632	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			53.00000	75	40.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			2,266.00000	1,545	40.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			62.00000	88	40.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			2,047.00000	1,343	40.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			93.00000	136	40.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			2,221.00000	1,504	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			67.00000	97	40.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			2,133.00000	1,422	40.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			80.00000	115	40.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			2,177.00000	1,463	40.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			73.00000	106	40.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			2,090.00000	1,382	40.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			86.00000	125	40.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,005.00000	1,304	40.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			101.00000	147	40.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,839.00000	1,156	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			135.00000	199	41.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,759.00000	1,087	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			155.00000	229	41.54	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,681.00000	1,019	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			177.00000	262	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			1,605.00000	958	42.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			202.00000	301	42.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,880.00000	1,192	41.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			126.00000	185	41.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,799.00000	1,121	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			145.00000	214	41.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,358.00000	767	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			304.00000	460	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			1,230.00000	674	44.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			376.00000	567	44.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.20	Call			1,112.00000	592	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			458.00000	685	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			2,498.00000	1,766	40.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			44.00000	59	40.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			1,358.00000	767	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			304.00000	460	43.64	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,426.00000	818	43.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			272.00000	411	43.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			1,293.00000	719	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			339.00000	512	44.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,169.00000	631	44.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			415.00000	624	44.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			1,426.00000	818	43.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			272.00000	411	43.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			1,169.00000	631	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			415.00000	624	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,720.00000	1,053	41.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			166.00000	246	41.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			1,392.00000	792	43.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			288.00000	435	43.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			1,261.00000	696	44.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			357.00000	539	44.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			1,140.00000	611	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			436.00000	654	45.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			743.00000	355	48.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			889.00000	1,248	48.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			447.00000	193	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			1,594.00000	2,086	53.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			350.00000	144	55.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			1,996.00000	2,537	55.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			1,085.00000	573	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			481.00000	716	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			653.00000	304	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,050.00000	1,447	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			507.00000	224	52.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,403.00000	1,867	52.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			396.00000	166	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			1,792.00000	2,309	54.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			1,681.00000	1,019	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			177.00000	262	41.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			1,032.00000	537	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			528.00000	780	46.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			621.00000	286	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,117.00000	1,529	50.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			482.00000	211	52.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,478.00000	1,954	52.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			377.00000	157	54.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			1,873.00000	2,400	54.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			309.00000	124	55.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,205.00000	2,767	55.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			934.00000	472	46.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			630.00000	915	46.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			437.00000	187	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			1,633.00000	2,130	53.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			302.00000	121	56.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,248.00000	2,814	56.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			210.00000	71	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			2,906.00000	3,514	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			138.00000	39	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			3,584.00000	4,231	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			2,005.00000	1,304	40.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			101.00000	147	40.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			982.00000	504	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			578.00000	846	46.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			459.00000	199	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			1,555.00000	2,042	53.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			317.00000	128	55.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,163.00000	2,721	55.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			220.00000	77	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			2,817.00000	3,420	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			147.00000	42	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			3,493.00000	4,135	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			333.00000	136	55.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,079.00000	2,628	55.41	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			231.00000	84	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			2,727.00000	3,327	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			157.00000	46	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			3,403.00000	4,038	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			546.00000	246	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,293.00000	1,739	51.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			261.00000	102	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			2,507.00000	3,095	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			183.00000	56	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,179.00000	3,799	57.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			0.00000	3,019	50.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			0.00000	12	50.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.34340		11.10310		36.92	10,736,449.20	1,038	37,566.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			989.00000	664	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			986.00000	1,420	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			881.00000	569	38.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,178.00000	1,625	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			864.00000	554	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,211.00000	1,661	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			810.00000	512	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,306.00000	1,768	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			1,028.00000	698	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			925.00000	1,355	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			1,208.00000	840	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			705.00000	1,097	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			3,253.00000	2,548	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			50.00000	104	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			1,134.00000	791	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			780.00000	1,197	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,731.00000	1,206	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			378.00000	612	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,058.00000	1,478	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			255.00000	434	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,909.00000	1,352	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			306.00000	509	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,766.00000	1,234	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			363.00000	591	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,983.00000	1,414	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			280.00000	471	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,837.00000	1,292	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			334.00000	549	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,135.00000	1,543	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			232.00000	400	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			2,499.00000	1,860	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			146.00000	267	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,457.00000	1,823	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			154.00000	280	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,626.00000	1,974	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			123.00000	230	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			2,626.00000	1,974	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			123.00000	230	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,669.00000	2,012	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			116.00000	219	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,800.00000	2,130	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			97.00000	187	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,756.00000	2,091	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			103.00000	197	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,713.00000	2,051	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			109.00000	208	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,889.00000	2,211	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			86.00000	168	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.55	Call			2,669.00000	2,012	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			116.00000	219	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,115.00000	2,419	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			62.00000	126	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,024.00000	2,335	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			71.00000	141	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,933.00000	2,252	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			80.00000	158	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,844.00000	2,170	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			91.00000	177	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,583.00000	1,935	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			130.00000	242	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,416.00000	1,787	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			162.00000	293	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,844.00000	2,170	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			91.00000	177	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,756.00000	2,091	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			103.00000	197	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			2,416.00000	1,787	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			162.00000	293	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			2,334.00000	1,715	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			180.00000	322	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			3,161.00000	2,462	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			58.00000	118	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,069.00000	2,377	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			66.00000	133	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,978.00000	2,293	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			75.00000	150	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,541.00000	1,898	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			138.00000	254	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			3,069.00000	2,377	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			66.00000	133	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,978.00000	2,293	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			75.00000	150	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			2,541.00000	1,898	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			138.00000	254	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			2,457.00000	1,823	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			154.00000	280	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,374.00000	1,751	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			171.00000	307	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			3,115.00000	2,419	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			62.00000	126	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			3,024.00000	2,335	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			71.00000	141	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			2,583.00000	1,935	35.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.65	Put			130.00000	242	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,889.00000	2,211	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			86.00000	168	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			2,293.00000	1,680	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			190.00000	336	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,213.00000	1,611	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			210.00000	367	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			2,135.00000	1,543	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			232.00000	400	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			2,213.00000	1,611	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			210.00000	367	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,983.00000	1,414	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			280.00000	471	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,837.00000	1,292	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			334.00000	549	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,766.00000	1,234	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			363.00000	591	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			2,374.00000	1,751	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			171.00000	307	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			2,058.00000	1,478	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			255.00000	434	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,697.00000	1,178	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			394.00000	634	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,630.00000	1,123	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			427.00000	680	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,565.00000	1,076	35.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			461.00000	732	35.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,697.00000	1,178	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			394.00000	634	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,630.00000	1,123	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			427.00000	680	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,501.00000	1,034	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			498.00000	791	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			2,020.00000	1,446	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			267.00000	452	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,946.00000	1,383	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			292.00000	489	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,873.00000	1,322	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			319.00000	529	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,801.00000	1,263	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			348.00000	569	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,663.00000	1,150	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			410.00000	657	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,597.00000	1,097	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			444.00000	703	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,532.00000	1,055	36.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			479.00000	762	36.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,470.00000	1,013	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			516.00000	820	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			1,349.00000	932	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			596.00000	938	36.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			1,291.00000	894	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			638.00000	1,000	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,235.00000	858	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			682.00000	1,064	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,181.00000	824	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			728.00000	1,130	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			1,091.00000	753	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			838.00000	1,259	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			1,049.00000	716	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			896.00000	1,323	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,008.00000	681	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			955.00000	1,388	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			970.00000	647	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,017.00000	1,454	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,532.00000	1,055	36.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			479.00000	762	36.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,470.00000	1,013	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			516.00000	820	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			1,408.00000	971	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			555.00000	878	36.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			1,235.00000	858	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			682.00000	1,064	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			1,181.00000	824	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			728.00000	1,130	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			1,439.00000	992	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			536.00000	849	36.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			1,378.00000	951	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			575.00000	908	36.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			1,320.00000	913	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			617.00000	969	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			1,263.00000	876	37.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			660.00000	1,032	37.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			1,155.00000	807	37.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			752.00000	1,164	37.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,113.00000	772	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			810.00000	1,228	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			1,070.00000	734	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			867.00000	1,291	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			1,113.00000	772	38.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.80	Put			810.00000	1,228	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			951.00000	631	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,048.00000	1,487	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			915.00000	599	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,112.00000	1,556	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			915.00000	599	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,112.00000	1,556	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			848.00000	540	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,245.00000	1,696	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			772.00000	485	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,369.00000	1,842	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			736.00000	460	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,433.00000	1,917	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			702.00000	436	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,499.00000	1,992	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			669.00000	413	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,565.00000	2,069	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			1,008.00000	681	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			955.00000	1,388	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			970.00000	647	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,017.00000	1,454	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			933.00000	615	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,080.00000	1,521	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			898.00000	584	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,145.00000	1,590	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			829.00000	526	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,276.00000	1,732	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			791.00000	498	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,338.00000	1,805	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			754.00000	472	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,401.00000	1,879	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			719.00000	448	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,466.00000	1,954	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			736.00000	460	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,433.00000	1,917	38.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.55760		11.33280		33.24	348,400.80	33	3,079.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1,183.00000	816	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,200.00000	1,608	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1,078.00000	718	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,395.00000	1,811	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1,062.00000	703	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,429.00000	1,846	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1,007.00000	659	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,524.00000	1,951	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1,240.00000	869	34.14	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	11.20	Put			1,107.00000	1,511	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,394.00000	996	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			911.00000	1,288	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,500.00000	1,065	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			818.00000	1,157	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1,343.00000	963	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			961.00000	1,356	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,917.00000	1,367	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			535.00000	760	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			2,223.00000	1,627	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			390.00000	570	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,083.00000	1,508	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			451.00000	650	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,950.00000	1,395	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			517.00000	737	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,152.00000	1,567	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			420.00000	609	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,016.00000	1,450	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			483.00000	693	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,295.00000	1,690	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			362.00000	532	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,634.00000	1,989	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	381	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2,634.00000	1,989	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	381	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,753.00000	2,095	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			221.00000	338	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,794.00000	2,132	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			211.00000	324	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,834.00000	2,168	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			202.00000	311	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,917.00000	2,243	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			184.00000	285	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,875.00000	2,206	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			193.00000	298	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,042.00000	2,357	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	250	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,875.00000	2,206	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			193.00000	298	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,713.00000	2,060	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			231.00000	352	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			3,213.00000	2,515	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			130.00000	207	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			3,127.00000	2,435	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			144.00000	228	32.26	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	8.55	Call			2,958.00000	2,281	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			175.00000	273	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			2,557.00000	1,920	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			274.00000	412	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			2,480.00000	1,852	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			297.00000	444	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			3,170.00000	2,475	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			137.00000	217	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,084.00000	2,396	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			151.00000	239	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			3,000.00000	2,319	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			167.00000	261	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,674.00000	2,024	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			241.00000	366	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			2,595.00000	1,954	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			263.00000	396	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,518.00000	1,886	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			285.00000	428	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			3,388.00000	2,678	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			105.00000	170	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			3,300.00000	2,596	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			117.00000	188	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,958.00000	2,281	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			175.00000	273	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			3,042.00000	2,357	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			159.00000	250	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			3,256.00000	2,555	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			123.00000	197	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			3,084.00000	2,396	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			151.00000	239	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2,674.00000	2,024	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			241.00000	366	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,917.00000	2,243	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			184.00000	285	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,834.00000	2,168	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			202.00000	311	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,753.00000	2,095	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			221.00000	338	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2,518.00000	1,886	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			285.00000	428	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,442.00000	1,819	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			310.00000	461	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,368.00000	1,753	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			335.00000	496	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2,442.00000	1,819	32.26	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	9.20	Put			310.00000	461	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2,083.00000	1,508	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			451.00000	650	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			2,152.00000	1,567	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			420.00000	609	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,885.00000	1,340	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			552.00000	783	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,822.00000	1,288	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	830	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,760.00000	1,242	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			627.00000	885	32.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			2,368.00000	1,753	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			335.00000	496	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2,016.00000	1,450	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			483.00000	693	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,822.00000	1,288	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			589.00000	830	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,700.00000	1,202	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			667.00000	944	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			2,295.00000	1,690	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			362.00000	532	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,950.00000	1,395	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			517.00000	737	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			2,187.00000	1,597	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			405.00000	589	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			2,118.00000	1,537	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			435.00000	630	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2,050.00000	1,479	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			467.00000	671	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,983.00000	1,422	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			500.00000	715	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,853.00000	1,314	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			571.00000	806	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,791.00000	1,262	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			608.00000	854	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,730.00000	1,223	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			647.00000	915	32.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,670.00000	1,181	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			687.00000	973	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,556.00000	1,102	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			773.00000	1,094	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,447.00000	1,030	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			864.00000	1,222	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1,301.00000	925	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,018.00000	1,417	34.14	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	11.15	Call			1,260.00000	887	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,077.00000	1,480	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1,220.00000	851	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,138.00000	1,543	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,700.00000	1,202	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			667.00000	944	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,641.00000	1,161	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			708.00000	1,003	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,584.00000	1,121	33.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			751.00000	1,064	33.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,528.00000	1,083	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			795.00000	1,126	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,473.00000	1,047	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			840.00000	1,190	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,420.00000	1,013	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			887.00000	1,255	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,369.00000	979	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			936.00000	1,322	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1,322.00000	944	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			989.00000	1,386	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,280.00000	906	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,047.00000	1,448	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,641.00000	1,161	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			708.00000	1,003	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,528.00000	1,083	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			795.00000	1,126	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,420.00000	1,013	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			887.00000	1,255	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1,369.00000	979	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			936.00000	1,322	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1,280.00000	906	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,047.00000	1,448	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1,201.00000	833	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,168.00000	1,576	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1,164.00000	799	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,231.00000	1,641	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1,129.00000	766	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,296.00000	1,708	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1,094.00000	734	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,362.00000	1,776	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1,146.00000	782	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,263.00000	1,675	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,111.00000	750	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,329.00000	1,742	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			1,046.00000	688	34.14	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	11.75	Put			1,463.00000	1,881	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			969.00000	631	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,586.00000	2,023	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			933.00000	604	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,650.00000	2,096	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			897.00000	578	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,715.00000	2,170	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			863.00000	553	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,780.00000	2,245	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1,026.00000	673	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,493.00000	1,916	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			988.00000	645	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,555.00000	1,987	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			951.00000	617	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,618.00000	2,060	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			915.00000	591	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,682.00000	2,133	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1,111.00000	750	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,329.00000	1,742	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			933.00000	604	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,650.00000	2,096	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1,260.00000	887	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,077.00000	1,480	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	1,262	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			0.00000	854	32.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	1,181	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			0.00000	973	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	1,141	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	1,033	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	1,102	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			0.00000	1,094	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	1,065	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			0.00000	1,157	33.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	996	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			0.00000	1,288	33.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.44350		16.87520		49.12	10,967,814.50	667	21,494.00
£ / R On 12/12/2008 Currency Future	16.90	Call			1,190.00000	939	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,215.00000	1,396	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			1,110.00000	861	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,335.00000	1,518	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			900.00000	673	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,675.00000	1,879	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			700.00000	506	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,074.00000	2,313	50.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.40	Call			656.00000	470	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,180.00000	2,427	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			730.00000	531	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,005.00000	2,238	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			882.00000	657	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,706.00000	1,914	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			882.00000	657	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,706.00000	1,914	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			746.00000	544	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,971.00000	2,201	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			1,298.00000	1,034	49.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,073.00000	1,241	49.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			1,672.00000	1,344	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			746.00000	850	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,528.00000	1,223	48.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			853.00000	980	48.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,584.00000	1,268	48.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			809.00000	924	48.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,701.00000	1,371	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			726.00000	827	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,762.00000	1,426	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			687.00000	783	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,824.00000	1,483	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			649.00000	740	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			2,154.00000	1,790	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			479.00000	547	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,224.00000	1,856	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			449.00000	512	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			2,331.00000	1,957	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			406.00000	464	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,189.00000	1,823	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			464.00000	529	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			2,119.00000	1,758	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			494.00000	564	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,018.00000	1,663	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			543.00000	619	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			2,368.00000	1,992	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			393.00000	448	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,442.00000	2,062	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			367.00000	418	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			2,295.00000	1,923	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			420.00000	480	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			2,479.00000	2,097	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			354.00000	404	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,593.00000	2,206	48.16	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 12/12/2008 Currency Future	14.60	Put			318.00000	363	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,789.00000	2,394	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			264.00000	300	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			2,710.00000	2,318	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			285.00000	324	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,632.00000	2,243	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			307.00000	349	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,555.00000	2,170	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			330.00000	376	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			2,405.00000	2,027	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			379.00000	433	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			2,260.00000	1,889	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			434.00000	496	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			2,517.00000	2,133	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			342.00000	390	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			2,224.00000	1,856	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			449.00000	512	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,085.00000	1,726	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			510.00000	582	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			2,051.00000	1,694	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			526.00000	601	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,985.00000	1,632	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			560.00000	639	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,919.00000	1,571	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			594.00000	678	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,749.00000	2,356	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			274.00000	312	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			2,671.00000	2,280	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			295.00000	337	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,593.00000	2,206	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			318.00000	363	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,952.00000	1,602	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			577.00000	658	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,887.00000	1,542	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			612.00000	698	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,855.00000	1,512	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			630.00000	719	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			2,442.00000	2,062	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			367.00000	418	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			2,085.00000	1,726	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			510.00000	582	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,632.00000	2,243	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			307.00000	349	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,555.00000	2,170	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			330.00000	376	48.16	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 12/12/2008 Currency Future	15.05	Call			2,260.00000	1,889	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			434.00000	496	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			2,189.00000	1,823	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			464.00000	529	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			2,368.00000	1,992	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			393.00000	448	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			2,018.00000	1,663	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			543.00000	619	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,762.00000	1,426	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			687.00000	783	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,642.00000	1,317	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			767.00000	874	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,584.00000	1,268	48.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			809.00000	924	48.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,887.00000	1,542	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			612.00000	698	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,701.00000	1,371	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			726.00000	827	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			1,473.00000	1,179	48.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			898.00000	1,035	48.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,701.00000	1,371	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			726.00000	827	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,528.00000	1,223	48.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			853.00000	980	48.58	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,419.00000	1,135	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			944.00000	1,092	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			1,367.00000	1,094	49.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			992.00000	1,150	49.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,419.00000	1,135	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			944.00000	1,092	49.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			1,321.00000	1,054	49.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,045.00000	1,210	49.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,919.00000	1,571	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			594.00000	678	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,855.00000	1,512	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			630.00000	719	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,793.00000	1,455	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			668.00000	761	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			1,731.00000	1,399	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			706.00000	805	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,613.00000	1,291	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			788.00000	897	48.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			1,556.00000	1,246	48.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			831.00000	952	48.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			1,500.00000	1,201	48.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.25	Put			875.00000	1,007	48.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			1,446.00000	1,157	48.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			921.00000	1,063	48.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			1,393.00000	1,114	49.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			968.00000	1,121	49.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			1,344.00000	1,073	49.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,018.00000	1,180	49.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			1,254.00000	996	49.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,128.00000	1,303	49.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			1,211.00000	960	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,186.00000	1,366	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			1,170.00000	919	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,244.00000	1,426	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			1,130.00000	880	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,304.00000	1,487	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			846.00000	627	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,771.00000	1,984	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			812.00000	598	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,836.00000	2,055	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			778.00000	571	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,903.00000	2,127	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			715.00000	519	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,040.00000	2,275	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			685.00000	494	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,110.00000	2,350	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			628.00000	448	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,252.00000	2,504	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,072.00000	824	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,397.00000	1,581	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,036.00000	788	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,461.00000	1,645	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			995.00000	754	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,520.00000	1,710	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			956.00000	720	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,581.00000	1,777	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			918.00000	688	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,643.00000	1,845	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			995.00000	754	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,520.00000	1,710	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			918.00000	688	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,643.00000	1,845	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			812.00000	598	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,836.00000	2,055	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			746.00000	544	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			1,971.00000	2,201	50.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.75	Call			864.00000	642	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,738.00000	1,949	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			829.00000	613	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,803.00000	2,019	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			795.00000	585	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			1,870.00000	2,091	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			762.00000	557	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,937.00000	2,164	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			670.00000	482	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,145.00000	2,389	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			642.00000	459	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,216.00000	2,465	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			614.00000	437	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,289.00000	2,543	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			715.00000	519	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,040.00000	2,275	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			685.00000	494	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,110.00000	2,350	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			656.00000	470	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,180.00000	2,427	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			601.00000	426	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,325.00000	2,582	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			575.00000	405	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,399.00000	2,662	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			549.00000	385	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,474.00000	2,742	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			829.00000	613	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,803.00000	2,019	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			762.00000	557	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			1,937.00000	2,164	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			670.00000	482	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,145.00000	2,389	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			614.00000	437	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,289.00000	2,543	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			587.00000	415	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,362.00000	2,622	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			1,054.00000	806	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,429.00000	1,613	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			1,016.00000	771	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,490.00000	1,677	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			976.00000	737	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,551.00000	1,743	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			937.00000	704	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,612.00000	1,811	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			1,276.00000	1,015	49.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.70	Put			1,100.00000	1,272	49.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			1,232.00000	978	49.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,157.00000	1,334	49.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			1,190.00000	939	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,215.00000	1,396	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			1,149.00000	900	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,274.00000	1,456	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			1,276.00000	1,015	49.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,100.00000	1,272	49.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			1,232.00000	978	49.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,157.00000	1,334	49.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			1,110.00000	861	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,335.00000	1,518	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			1,072.00000	824	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,397.00000	1,581	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			1,036.00000	788	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,461.00000	1,645	50.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			0.00000	1,073	49.33	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			0.00000	1,180	49.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.76180		17.21210		33.60	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	17.20	Call			1,491.00000	1,218	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,479.00000	1,656	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1,380.00000	1,100	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,668.00000	1,838	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1,167.00000	907	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,005.00000	2,195	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			961.00000	729	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,399.00000	2,617	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			914.00000	689	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,502.00000	2,728	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1,009.00000	771	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,297.00000	2,509	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1,205.00000	940	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			1,943.00000	2,128	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,026.00000	785	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,264.00000	2,473	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,592.00000	1,309	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,330.00000	1,497	33.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,979.00000	1,626	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			967.00000	1,064	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,813.00000	1,486	33.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,101.00000	1,224	33.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,867.00000	1,528	32.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,055.00000	1,166	32.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,036.00000	1,679	32.86	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 16/03/2009 Currency Future	16.10	Put			924.00000	1,018	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,760.00000	1,444	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,147.00000	1,282	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,095.00000	1,734	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			883.00000	972	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			2,406.00000	2,025	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			694.00000	763	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,472.00000	2,087	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			660.00000	725	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			2,606.00000	2,214	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			594.00000	652	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,505.00000	2,118	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			643.00000	706	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,472.00000	2,087	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			660.00000	725	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			2,439.00000	2,056	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			677.00000	744	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			2,342.00000	1,964	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			730.00000	802	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,641.00000	2,247	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			578.00000	635	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,710.00000	2,313	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			548.00000	601	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,745.00000	2,346	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			533.00000	585	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			3,036.00000	2,625	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			424.00000	463	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,962.00000	2,554	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			449.00000	492	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,888.00000	2,483	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			476.00000	522	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,816.00000	2,414	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			504.00000	552	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			2,675.00000	2,280	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			563.00000	618	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,538.00000	2,150	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			626.00000	688	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,888.00000	2,483	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			476.00000	522	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,816.00000	2,414	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			504.00000	552	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,538.00000	2,150	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			626.00000	688	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			2,278.00000	1,905	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			766.00000	843	32.86	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 16/03/2009 Currency Future	15.80	Call			2,216.00000	1,847	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			804.00000	885	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,999.00000	2,589	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			436.00000	477	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,925.00000	2,518	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			463.00000	507	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,852.00000	2,449	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			490.00000	537	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,781.00000	2,380	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			518.00000	568	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			2,572.00000	2,182	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			610.00000	670	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			2,216.00000	1,847	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			804.00000	885	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,155.00000	1,790	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			843.00000	928	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,710.00000	2,313	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			548.00000	601	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,641.00000	2,247	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			578.00000	635	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,505.00000	2,118	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			643.00000	706	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2,374.00000	1,994	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			712.00000	783	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,310.00000	1,934	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			748.00000	823	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			2,247.00000	1,876	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			785.00000	864	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			2,186.00000	1,818	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			823.00000	906	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			2,310.00000	1,934	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			748.00000	823	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,979.00000	1,626	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			967.00000	1,064	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,922.00000	1,574	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,010.00000	1,112	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,867.00000	1,528	32.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,055.00000	1,166	32.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,155.00000	1,790	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			843.00000	928	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,708.00000	1,404	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,196.00000	1,342	33.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			2,095.00000	1,734	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			883.00000	972	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			2,036.00000	1,679	32.86	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 16/03/2009 Currency Future	16.10	Put			924.00000	1,018	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,922.00000	1,574	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,010.00000	1,112	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,760.00000	1,444	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,147.00000	1,282	33.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,657.00000	1,365	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,245.00000	1,403	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			2,066.00000	1,706	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			904.00000	995	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			2,007.00000	1,653	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			945.00000	1,041	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,950.00000	1,600	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			988.00000	1,088	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,894.00000	1,548	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,032.00000	1,137	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,840.00000	1,507	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,078.00000	1,195	33.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,786.00000	1,465	33.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,124.00000	1,253	33.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,733.00000	1,424	33.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,171.00000	1,312	33.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,682.00000	1,384	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,220.00000	1,373	33.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,635.00000	1,346	33.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,273.00000	1,434	33.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			2,155.00000	1,790	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			843.00000	928	32.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,551.00000	1,273	34.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,389.00000	1,562	34.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			1,511.00000	1,239	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,449.00000	1,627	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,472.00000	1,198	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,510.00000	1,686	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,434.00000	1,158	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,572.00000	1,746	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,131.00000	875	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,069.00000	2,263	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1,095.00000	844	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,133.00000	2,332	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,060.00000	814	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,198.00000	2,402	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			993.00000	757	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,331.00000	2,545	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			961.00000	729	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,399.00000	2,617	34.32	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 16/03/2009 Currency Future	18.75	Call			929.00000	702	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,467.00000	2,691	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			899.00000	677	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,537.00000	2,765	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,362.00000	1,081	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,700.00000	1,869	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,324.00000	1,044	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,762.00000	1,933	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,284.00000	1,009	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,821.00000	1,997	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,244.00000	974	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,882.00000	2,062	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,324.00000	1,044	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,762.00000	1,933	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1,244.00000	974	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			1,882.00000	2,062	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1,131.00000	875	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,069.00000	2,263	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1,060.00000	814	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,198.00000	2,402	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1,149.00000	891	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,037.00000	2,229	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1,113.00000	860	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,101.00000	2,298	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1,077.00000	829	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,165.00000	2,367	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1,043.00000	799	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,231.00000	2,438	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			977.00000	743	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,365.00000	2,581	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			945.00000	716	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,433.00000	2,654	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			884.00000	664	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,572.00000	2,802	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1,026.00000	785	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,264.00000	2,473	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			899.00000	677	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,537.00000	2,765	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			869.00000	652	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,607.00000	2,840	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			840.00000	627	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,678.00000	2,916	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			812.00000	604	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			2,750.00000	2,992	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			785.00000	581	34.32	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 16/03/2009 Currency Future	19.25	Put		2,823.00000	3,070	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		993.00000	757	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		2,331.00000	2,545	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		869.00000	652	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		2,607.00000	2,840	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		840.00000	627	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		2,678.00000	2,916	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		1,345.00000	1,063	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		1,733.00000	1,901	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call		1,304.00000	1,026	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put		1,792.00000	1,965	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call		1,264.00000	991	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put		1,851.00000	2,029	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call		1,224.00000	957	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put		1,912.00000	2,095	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call		1,186.00000	923	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		1,974.00000	2,162	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		1,531.00000	1,256	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,419.00000	1,594	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		1,453.00000	1,178	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		1,541.00000	1,716	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		1,416.00000	1,138	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		1,604.00000	1,777	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		1,657.00000	1,365	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,245.00000	1,403	33.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		1,613.00000	1,328	33.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		1,301.00000	1,466	33.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		1,571.00000	1,291	34.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		1,359.00000	1,529	34.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		1,531.00000	1,256	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		1,419.00000	1,594	34.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		1,345.00000	1,063	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		1,733.00000	1,901	34.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		0.00000	1,548	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		0.00000	1,137	32.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	1,346	33.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		0.00000	1,434	33.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			17.06280	17.52210		31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call		1,778.00000	1,513	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put		1,755.00000	1,951	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call		1,669.00000	1,394	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put		1,947.00000	2,131	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		1,437.00000	1,179	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		2,315.00000	2,516	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		1,226.00000	992	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.00	Put			2,704.00000	2,929	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1,177.00000	949	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,805.00000	3,036	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1,293.00000	1,051	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,571.00000	2,788	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,456.00000	1,196	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,283.00000	2,483	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,494.00000	1,230	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,222.00000	2,417	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,310.00000	1,066	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,538.00000	2,753	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,875.00000	1,603	31.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,603.00000	1,790	31.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			2,275.00000	1,937	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,203.00000	1,324	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			2,114.00000	1,795	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,342.00000	1,482	30.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,140.00000	1,815	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,318.00000	1,453	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,303.00000	1,962	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,181.00000	1,300	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,088.00000	1,774	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,366.00000	1,511	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,359.00000	2,015	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,137.00000	1,252	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2,685.00000	2,320	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			912.00000	1,007	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,778.00000	2,409	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			856.00000	946	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,875.00000	2,500	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			802.00000	887	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,747.00000	2,379	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			875.00000	966	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2,716.00000	2,349	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			893.00000	986	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,654.00000	2,291	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			932.00000	1,028	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,940.00000	2,562	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			768.00000	849	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3,006.00000	2,624	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			734.00000	812	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,778.00000	2,409	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			856.00000	946	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3,040.00000	2,656	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			717.00000	794	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.80	Call			3,316.00000	2,920	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			594.00000	657	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,245.00000	2,853	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			623.00000	690	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			3,176.00000	2,786	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			654.00000	723	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3,107.00000	2,721	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			685.00000	758	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,973.00000	2,593	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			751.00000	830	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,907.00000	2,530	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			785.00000	868	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,842.00000	2,469	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			820.00000	906	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3,316.00000	2,920	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			594.00000	657	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3,245.00000	2,853	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			623.00000	690	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,973.00000	2,593	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			751.00000	830	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,907.00000	2,530	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			785.00000	868	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,141.00000	2,753	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			669.00000	741	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,073.00000	2,688	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			701.00000	776	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,810.00000	2,439	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			838.00000	926	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			2,623.00000	2,262	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			951.00000	1,049	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,654.00000	2,291	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			932.00000	1,028	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,593.00000	2,234	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			971.00000	1,071	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,533.00000	2,177	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,011.00000	1,115	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			3,281.00000	2,886	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			608.00000	674	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3,211.00000	2,819	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			638.00000	707	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3,141.00000	2,753	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			669.00000	741	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3,073.00000	2,688	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			701.00000	776	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,810.00000	2,439	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			838.00000	926	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,747.00000	2,379	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			875.00000	966	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,474.00000	2,122	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,052.00000	1,159	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,416.00000	2,068	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,094.00000	1,205	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,593.00000	2,234	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			971.00000	1,071	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,474.00000	2,122	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,052.00000	1,159	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			2,563.00000	2,205	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			991.00000	1,093	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			2,503.00000	2,150	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,031.00000	1,137	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			2,303.00000	1,962	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,181.00000	1,300	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			2,248.00000	1,911	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,225.00000	1,348	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,193.00000	1,861	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,271.00000	1,398	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,533.00000	2,177	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,011.00000	1,115	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			2,359.00000	2,015	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,137.00000	1,252	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			2,193.00000	1,861	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,271.00000	1,398	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			2,088.00000	1,774	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,366.00000	1,511	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,416.00000	2,068	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,094.00000	1,205	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			2,140.00000	1,815	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,318.00000	1,453	30.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,037.00000	1,734	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,415.00000	1,571	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,986.00000	1,696	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,464.00000	1,633	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			2,037.00000	1,734	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,415.00000	1,571	31.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,937.00000	1,658	31.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,515.00000	1,695	31.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,331.00000	1,988	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,158.00000	1,276	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			2,220.00000	1,886	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,248.00000	1,373	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.65	Call			2,167.00000	1,836	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,295.00000	1,423	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,062.00000	1,754	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,390.00000	1,541	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			2,011.00000	1,715	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,439.00000	1,602	31.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,962.00000	1,676	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,489.00000	1,664	31.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,916.00000	1,639	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,544.00000	1,727	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			2,445.00000	2,095	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,073.00000	1,182	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,387.00000	2,041	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,115.00000	1,228	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			2,331.00000	1,988	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,158.00000	1,276	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			2,062.00000	1,754	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,390.00000	1,541	30.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,835.00000	1,568	31.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,663.00000	1,855	31.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,797.00000	1,534	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,724.00000	1,921	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,759.00000	1,493	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,787.00000	1,980	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,722.00000	1,453	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,850.00000	2,040	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,418.00000	1,162	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,346.00000	2,549	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,381.00000	1,129	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,409.00000	2,617	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,345.00000	1,097	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,473.00000	2,685	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,276.00000	1,036	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,604.00000	2,823	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			1,242.00000	1,006	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,670.00000	2,893	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,209.00000	977	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,737.00000	2,964	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,651.00000	1,375	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			1,979.00000	2,162	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,614.00000	1,338	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,042.00000	2,225	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,573.00000	1,301	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,101.00000	2,288	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,533.00000	1,265	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.15	Put			2,161.00000	2,352	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,614.00000	1,338	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,042.00000	2,225	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,533.00000	1,265	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,161.00000	2,352	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,418.00000	1,162	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,346.00000	2,549	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,345.00000	1,097	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,473.00000	2,685	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1,400.00000	1,146	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,377.00000	2,583	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1,363.00000	1,113	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,441.00000	2,650	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1,328.00000	1,082	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,506.00000	2,719	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,259.00000	1,021	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,637.00000	2,858	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			1,193.00000	963	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,771.00000	3,000	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			1,161.00000	935	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,839.00000	3,072	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,276.00000	1,036	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,604.00000	2,823	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			1,209.00000	977	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,737.00000	2,964	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			1,146.00000	921	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			2,874.00000	3,109	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			1,115.00000	894	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			2,943.00000	3,182	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			1,085.00000	868	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,013.00000	3,255	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			1,056.00000	843	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,084.00000	3,330	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			1,259.00000	1,021	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,637.00000	2,858	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			1,130.00000	908	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			2,908.00000	3,145	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			1,100.00000	881	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			2,978.00000	3,218	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,816.00000	1,551	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,694.00000	1,888	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,740.00000	1,473	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			1,818.00000	2,010	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,704.00000	1,433	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			1,882.00000	2,070	31.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Call			1,634.00000	1,356	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,012.00000	2,193	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,593.00000	1,319	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,071.00000	2,256	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,553.00000	1,283	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,131.00000	2,320	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,513.00000	1,247	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,191.00000	2,384	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,937.00000	1,658	31.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,515.00000	1,695	31.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,895.00000	1,621	31.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,573.00000	1,758	31.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,855.00000	1,586	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,633.00000	1,823	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,816.00000	1,551	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,694.00000	1,888	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,634.00000	1,356	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,012.00000	2,193	31.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	1,836	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			0.00000	1,423	30.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	1,639	31.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			0.00000	1,727	31.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.07240		13.51060		59.27	65,884,896.00	5,040	79,893.00
€ / R On 12/12/2008 Currency Future	13.50	Call			1,121.00000	908	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,110.00000	1,336	60.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,002.00000	808	61.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,292.00000	1,535	61.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			863.00000	692	62.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,553.00000	1,820	62.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			758.00000	606	63.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,798.00000	2,083	63.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			2,280.00000	1,930	55.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			269.00000	358	55.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			880.00000	706	62.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,519.00000	1,783	62.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			1,060.00000	856	60.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,199.00000	1,434	60.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			896.00000	719	61.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,486.00000	1,747	61.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			1,344.00000	1,102	59.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			834.00000	1,030	59.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,669.00000	1,383	57.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			559.00000	710	57.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			1,525.00000	1,259	58.14	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 12/12/2008 Currency Future	12.65	Put			664.00000	836	58.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			1,419.00000	1,167	58.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			758.00000	945	58.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,553.00000	1,283	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			642.00000	810	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			1,761.00000	1,462	57.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			500.00000	640	57.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,024.00000	1,700	56.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			364.00000	477	56.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,989.00000	1,669	56.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			379.00000	496	56.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,060.00000	1,731	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			349.00000	459	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,989.00000	1,669	56.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			379.00000	496	56.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,856.00000	1,548	56.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			446.00000	576	56.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,889.00000	1,578	56.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			428.00000	555	56.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,824.00000	1,519	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			463.00000	597	56.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			2,131.00000	1,796	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			321.00000	424	55.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			2,095.00000	1,763	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			335.00000	441	56.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			2,168.00000	1,829	55.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			307.00000	407	55.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			2,242.00000	1,896	55.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			281.00000	374	55.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,434.00000	2,073	55.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			223.00000	301	55.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,356.00000	2,001	55.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			245.00000	328	55.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,205.00000	1,862	55.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			294.00000	390	55.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,922.00000	1,607	56.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			411.00000	535	56.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,395.00000	2,037	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			234.00000	314	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			2,318.00000	1,965	55.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			257.00000	343	55.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			2,024.00000	1,700	56.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			364.00000	477	56.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,955.00000	1,638	56.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			395.00000	515	56.43	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	12.20	Call			1,792.00000	1,491	56.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			482.00000	618	56.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,730.00000	1,435	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			519.00000	663	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,699.00000	1,409	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			539.00000	686	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,640.00000	1,357	57.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			579.00000	735	57.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			2,434.00000	2,073	55.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			223.00000	301	55.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			2,356.00000	2,001	55.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			245.00000	328	55.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			2,060.00000	1,731	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			349.00000	459	56.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,699.00000	1,409	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			539.00000	686	57.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,582.00000	1,307	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			621.00000	785	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,730.00000	1,435	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			519.00000	663	57.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,610.00000	1,332	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			600.00000	759	57.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			2,205.00000	1,862	55.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			294.00000	390	55.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,856.00000	1,548	56.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			446.00000	576	56.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,669.00000	1,383	57.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			559.00000	710	57.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			1,553.00000	1,283	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			642.00000	810	57.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			1,498.00000	1,235	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			687.00000	863	58.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			1,582.00000	1,307	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			621.00000	785	57.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			1,471.00000	1,212	58.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			710.00000	890	58.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			1,369.00000	1,124	58.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			808.00000	1,001	58.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,320.00000	1,082	59.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			860.00000	1,059	59.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			1,273.00000	1,041	59.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			912.00000	1,118	59.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			1,228.00000	1,001	59.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			967.00000	1,178	59.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,445.00000	1,189	58.56	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 12/12/2008 Currency Future	12.80	Put			734.00000	917	58.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			1,394.00000	1,145	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			783.00000	973	58.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			1,320.00000	1,082	59.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			860.00000	1,059	59.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			1,445.00000	1,189	58.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			734.00000	917	58.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			1,296.00000	1,061	59.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			886.00000	1,088	59.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			1,250.00000	1,021	59.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			940.00000	1,148	59.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			1,205.00000	982	59.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			995.00000	1,209	59.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,162.00000	944	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,052.00000	1,272	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			1,040.00000	840	60.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,230.00000	1,467	60.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			966.00000	777	61.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,355.00000	1,605	61.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			930.00000	748	61.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,420.00000	1,675	61.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			832.00000	666	62.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,621.00000	1,894	62.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			801.00000	641	62.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,691.00000	1,969	62.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			772.00000	617	62.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,762.00000	2,045	62.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			1,184.00000	963	60.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,023.00000	1,240	60.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			1,141.00000	926	60.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,081.00000	1,304	60.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			1,100.00000	891	60.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,139.00000	1,368	60.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			1,021.00000	824	60.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,261.00000	1,501	60.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			984.00000	792	61.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,323.00000	1,570	61.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			948.00000	762	61.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,387.00000	1,640	61.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			913.00000	733	61.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,452.00000	1,711	61.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			1,080.00000	873	60.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,169.00000	1,401	60.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			1,002.00000	808	61.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,292.00000	1,535	61.09	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	14.10	Call			896.00000	719	61.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,486.00000	1,747	61.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			847.00000	679	62.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,587.00000	1,857	62.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			816.00000	654	62.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,656.00000	1,931	62.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			787.00000	629	62.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,726.00000	2,007	62.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			2,395.00000	2,037	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			234.00000	314	55.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			566.00000	448	65.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,406.00000	2,726	65.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			425.00000	332	66.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,064.00000	3,410	66.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			313.00000	231	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,752.00000	4,109	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			218.00000	157	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,457.00000	4,835	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			577.00000	457	65.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,366.00000	2,684	65.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			433.00000	339	66.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,022.00000	3,366	66.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			320.00000	237	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,709.00000	4,064	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			223.00000	161	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,412.00000	4,789	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,675.00000	2,299	54.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			165.00000	227	54.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			1,162.00000	944	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,052.00000	1,272	60.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			643.00000	511	64.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,133.00000	2,438	64.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			482.00000	379	66.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,771.00000	3,106	66.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			362.00000	272	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,451.00000	3,800	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			256.00000	186	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,145.00000	4,514	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			3,015.00000	2,622	54.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			104.00000	149	54.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			745.00000	594	63.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,834.00000	2,122	63.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			556.00000	440	65.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,446.00000	2,768	65.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			417.00000	326	67.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.20	Put			3,107.00000	3,454	67.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			306.00000	226	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			3,795.00000	4,153	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			3,281.00000	2,875	53.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			71.00000	103	53.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,594.00000	2,222	55.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			183.00000	250	55.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			832.00000	666	62.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,621.00000	1,894	62.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			620.00000	492	64.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,210.00000	2,520	64.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			465.00000	365	66.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			2,855.00000	3,192	66.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			349.00000	260	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,539.00000	3,888	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			0.00000	3,277	52.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			0.00000	55	52.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			0.00000	2,581	54.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			0.00000	158	54.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			0.00000	792	61.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			0.00000	1,570	61.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			0.00000	583	63.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			0.00000	2,161	63.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			0.00000	432	65.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			0.00000	2,810	65.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			0.00000	320	67.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			0.00000	3,498	67.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.36630		13.81660		43.27	40,098.90	3	15,089.00
€ / R On 16/03/2009 Currency Future	13.80	Call			1,471.00000	1,256	44.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,454.00000	1,690	44.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,340.00000	1,142	44.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,674.00000	1,926	44.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			1,206.00000	1,027	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,940.00000	2,211	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			1,103.00000	938	46.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,186.00000	2,471	46.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			1,238.00000	1,055	45.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,872.00000	2,138	45.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			1,376.00000	1,174	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,610.00000	1,857	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			1,395.00000	1,190	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,578.00000	1,823	44.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			1,255.00000	1,069	45.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,838.00000	2,102	45.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,241.00000	1,944	40.85	0.00	0	200.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.20	Put			624.00000	777	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,698.00000	1,460	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,132.00000	1,344	43.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,964.00000	1,694	41.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			847.00000	1,028	41.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,838.00000	1,583	42.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			972.00000	1,167	42.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,767.00000	1,520	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,050.00000	1,254	42.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,887.00000	1,627	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			921.00000	1,110	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,070.00000	1,789	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			754.00000	923	41.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,303.00000	1,998	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			587.00000	732	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,303.00000	1,998	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			587.00000	732	40.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,335.00000	2,026	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			569.00000	709	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,272.00000	1,971	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			605.00000	754	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,154.00000	1,865	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			687.00000	849	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,183.00000	1,891	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			666.00000	825	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,098.00000	1,814	41.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			731.00000	898	41.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,433.00000	2,111	40.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			516.00000	645	40.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,212.00000	1,917	40.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			645.00000	801	40.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,367.00000	2,054	40.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			551.00000	687	40.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,707.00000	2,361	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			391.00000	495	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,637.00000	2,296	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			420.00000	529	39.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,567.00000	2,231	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			451.00000	565	39.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,499.00000	2,170	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			483.00000	603	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,183.00000	1,891	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			666.00000	825	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,672.00000	2,328	39.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			405.00000	512	39.74	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	11.65	Call			2,602.00000	2,263	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			435.00000	547	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,533.00000	2,200	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			466.00000	583	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,466.00000	2,140	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			499.00000	624	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,400.00000	2,082	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			533.00000	666	40.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,335.00000	2,026	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			569.00000	709	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,499.00000	2,170	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			483.00000	603	40.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,126.00000	1,839	41.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			709.00000	873	41.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,272.00000	1,971	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			605.00000	754	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,043.00000	1,765	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			776.00000	949	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,990.00000	1,717	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			823.00000	1,001	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			2,043.00000	1,765	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			776.00000	949	41.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,990.00000	1,717	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			823.00000	1,001	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,938.00000	1,671	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			871.00000	1,055	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,016.00000	1,741	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			800.00000	975	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,602.00000	2,263	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			435.00000	547	39.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,466.00000	2,140	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			499.00000	624	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,154.00000	1,865	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			687.00000	849	41.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			2,016.00000	1,741	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			800.00000	975	41.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,912.00000	1,649	42.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			896.00000	1,082	42.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,863.00000	1,605	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			946.00000	1,138	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,654.00000	1,422	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,188.00000	1,405	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,549.00000	1,327	43.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,333.00000	1,561	43.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			1,451.00000	1,239	44.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			1,485.00000	1,723	44.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			1,358.00000	1,158	44.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,642.00000	1,891	44.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,814.00000	1,562	42.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			998.00000	1,196	42.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,721.00000	1,480	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,104.00000	1,314	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,633.00000	1,402	43.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,216.00000	1,436	43.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,549.00000	1,327	43.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,333.00000	1,561	43.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,912.00000	1,649	42.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			896.00000	1,082	42.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			1,510.00000	1,291	43.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,393.00000	1,625	43.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			1,288.00000	1,097	44.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,772.00000	2,031	44.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,570.00000	1,345	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,303.00000	1,529	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			1,340.00000	1,142	44.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,674.00000	1,926	44.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,743.00000	2,395	39.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			376.00000	478	39.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,570.00000	1,345	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,303.00000	1,529	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			1,075.00000	914	46.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,258.00000	2,548	46.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			925.00000	786	47.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,709.00000	3,020	47.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			801.00000	679	48.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,184.00000	3,513	48.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			696.00000	578	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,679.00000	4,012	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,887.00000	1,627	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			921.00000	1,110	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,611.00000	1,383	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,245.00000	1,467	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			1,176.00000	1,001	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,009.00000	2,284	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			1,009.00000	858	46.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,443.00000	2,741	46.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			871.00000	739	47.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,904.00000	3,223	47.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			755.00000	640	48.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,388.00000	3,724	48.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.30	Call		1,676.00000	1,441	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		1,160.00000	1,375	43.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call		903.00000	767	47.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put		2,786.00000	3,101	47.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call		746.00000	633	48.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put		3,429.00000	3,766	48.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call		607.00000	494	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put		4,091.00000	4,427	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call		475.00000	382	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put		4,759.00000	5,116	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,816.00000	2,462	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		349.00000	446	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		1,490.00000	1,274	43.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		1,424.00000	1,657	43.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		984.00000	836	46.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,518.00000	2,820	46.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		810.00000	687	48.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		3,144.00000	3,471	48.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call		673.00000	552	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put		3,806.00000	4,135	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call		529.00000	428	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put		4,463.00000	4,811	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call		3,122.00000	2,747	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put		255.00000	331	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call		1,089.00000	926	46.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put		2,222.00000	2,509	46.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call		892.00000	758	47.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put		2,825.00000	3,141	47.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call		737.00000	625	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put		3,471.00000	3,809	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call		598.00000	486	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put		4,132.00000	4,470	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call		3,405.00000	3,015	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put		189.00000	249	38.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call		2,779.00000	2,428	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put		363.00000	462	39.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call		1,191.00000	1,014	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put		1,974.00000	2,247	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call		972.00000	826	46.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put		2,555.00000	2,860	46.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call		665.00000	543	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put		3,848.00000	4,177	48.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call		0.00000	3,382	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put		0.00000	165	38.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.63400	14.10540		37.95	1,090,720.00	80	70.00

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	14.10	Call			1,682.00000	1,448	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,676.00000	1,914	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,538.00000	1,296	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,932.00000	2,162	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,383.00000	1,158	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,177.00000	2,424	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			1,276.00000	1,064	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,370.00000	2,630	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			1,459.00000	1,226	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,053.00000	2,292	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,608.00000	1,370	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,802.00000	2,036	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,644.00000	1,409	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,739.00000	1,975	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			1,478.00000	1,243	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,023.00000	2,259	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,941.00000	1,669	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,335.00000	1,535	37.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,259.00000	1,946	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,054.00000	1,212	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2,122.00000	1,820	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,167.00000	1,336	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2,017.00000	1,730	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,262.00000	1,446	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2,149.00000	1,845	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,144.00000	1,311	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,345.00000	2,025	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			989.00000	1,141	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,615.00000	2,275	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			809.00000	941	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,584.00000	2,246	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			828.00000	962	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,646.00000	2,304	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			791.00000	920	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,584.00000	2,246	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			828.00000	962	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,462.00000	2,133	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			907.00000	1,049	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,492.00000	2,161	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			887.00000	1,027	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,403.00000	2,079	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			947.00000	1,095	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,774.00000	2,424	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			719.00000	840	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,522.00000	2,189	37.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.45	Put			867.00000	1,005	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,678.00000	2,334	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			772.00000	900	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,742.00000	2,393	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			736.00000	859	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,710.00000	2,363	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			754.00000	879	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,008.00000	2,643	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			603.00000	709	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,940.00000	2,579	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			635.00000	745	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,873.00000	2,516	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			667.00000	782	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,807.00000	2,454	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			701.00000	820	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,553.00000	2,218	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			848.00000	984	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,974.00000	2,611	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			618.00000	727	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,906.00000	2,547	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			651.00000	763	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,840.00000	2,485	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			684.00000	801	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,462.00000	2,133	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			907.00000	1,049	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,742.00000	2,393	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			736.00000	859	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,432.00000	2,106	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			927.00000	1,072	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,374.00000	2,052	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			968.00000	1,118	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,774.00000	2,424	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			719.00000	840	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,710.00000	2,363	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			754.00000	879	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,287.00000	1,972	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,032.00000	1,188	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,042.00000	2,675	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			587.00000	691	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,906.00000	2,547	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			651.00000	763	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,403.00000	2,079	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			947.00000	1,095	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,231.00000	1,920	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,076.00000	1,236	37.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			2,176.00000	1,870	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,121.00000	1,286	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,287.00000	1,972	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,032.00000	1,188	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,432.00000	2,106	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			927.00000	1,072	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,316.00000	1,998	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,011.00000	1,164	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,615.00000	2,275	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			809.00000	941	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,553.00000	2,218	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			848.00000	984	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,316.00000	1,998	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,011.00000	1,164	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,259.00000	1,946	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,054.00000	1,212	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			2,204.00000	1,895	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,098.00000	1,261	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			2,176.00000	1,870	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,121.00000	1,286	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2,069.00000	1,772	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,214.00000	1,388	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,966.00000	1,689	37.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,311.00000	1,505	37.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,916.00000	1,650	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,360.00000	1,566	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,867.00000	1,611	37.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,411.00000	1,627	37.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,822.00000	1,574	38.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,466.00000	1,690	38.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2,095.00000	1,796	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,190.00000	1,362	37.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,043.00000	1,751	37.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,237.00000	1,417	37.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,991.00000	1,709	37.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,286.00000	1,475	37.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,916.00000	1,650	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,360.00000	1,566	37.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2,043.00000	1,751	37.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,237.00000	1,417	37.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,891.00000	1,630	37.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,386.00000	1,596	37.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,843.00000	1,592	38.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,437.00000	1,658	38.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,801.00000	1,555	38.16	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	13.80	Put			1,495.00000	1,721	38.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,760.00000	1,520	38.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,555.00000	1,786	38.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,626.00000	1,389	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,770.00000	2,005	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,590.00000	1,352	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,834.00000	2,068	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,555.00000	1,315	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,899.00000	2,131	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,518.00000	1,278	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,962.00000	2,194	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			1,439.00000	1,209	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,084.00000	2,325	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			1,401.00000	1,175	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,146.00000	2,391	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			1,364.00000	1,142	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,209.00000	2,458	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			1,328.00000	1,110	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,273.00000	2,526	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,720.00000	1,485	38.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,615.00000	1,851	38.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,572.00000	1,333	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,867.00000	2,099	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,498.00000	1,261	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,992.00000	2,227	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,608.00000	1,370	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,802.00000	2,036	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,572.00000	1,333	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,867.00000	2,099	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,498.00000	1,261	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,992.00000	2,227	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			1,420.00000	1,192	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,115.00000	2,358	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			1,346.00000	1,126	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,241.00000	2,492	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			1,311.00000	1,094	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,305.00000	2,560	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,241.00000	1,033	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,436.00000	2,699	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			1,208.00000	1,004	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,503.00000	2,770	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			1,176.00000	975	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,570.00000	2,841	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			1,144.00000	947	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,638.00000	2,913	38.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.80	Call			1,420.00000	1,192	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,115.00000	2,358	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			1,383.00000	1,158	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,177.00000	2,424	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			1,241.00000	1,033	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,436.00000	2,699	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,682.00000	1,448	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,676.00000	1,914	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,801.00000	1,555	38.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,495.00000	1,721	38.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	1,537	38.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			0.00000	1,753	38.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	1,502	38.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			0.00000	1,818	38.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	1,468	38.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			0.00000	1,884	38.53	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.58800		267.15300		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			23,171.00000	55,894	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			1,641.00000	14	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.75400		275.21600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			286.92200		283.40900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			295.09000		0.00000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.67700		113.47800		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.99000		116.75500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.38800		120.11500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.78600		0.00000		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.60400		269.23800		0.00	0.00	0	180.00
GOVI On 06/11/2008 jGovi	274.00	Call			95.00000	2,940	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			47,715.00000	16,900	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.48000		277.01400		0.00	0.00	0	275.00
GOVI On 07/05/2009 jGovi			288.55650		284.98700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			296.10200		0.00000		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.18800		335.18800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.06200		345.06200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.81500		355.86800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.65300		10.95100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.36300		9.61100		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
J186 On 21/12/2026 jSwap			8.63500		8.85900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.57900		9.83400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.21300		9.43100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.24100		9.45100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.12600		9.33800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.35800		12.35800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.38800		12.39600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.57300		11.77700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.80300		11.20100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.10600		10.50600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.53100		9.93700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.22900		10.55600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.76300		10.14200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.38700		9.79200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			9.11000		0.00000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.68600		9.96900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.14200		9.44100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.97100		9.26800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.84100		0.00000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.32400		9.58100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.82700		9.04600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.70900		8.92500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.61400		0.00000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79700		11.79700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87800		11.88200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.11100		12.11600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.94800		256.11000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.45800		263.50700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			275.16000		271.09100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.86200		0.00000		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/11/2008 Bond Future			9.61500		10.10000		3.00	378,096,215.00	3,500	5,255.00
R153 On 06/11/2008 Bond Future	9.25	Call			0.00000	23	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,427.00000	639	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			2,279.00000	1,468	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	3	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,852.00000	1,043	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.31300		9.89300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			770.00000	1,301	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			615.00000	302	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.96700		9.66800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,296.00000	1,726	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,813.00000	1,373	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.22200		0.00000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			0.00000	3,070	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			0.00000	1,522	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			0.00000	3,222	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			0.00000	1,424	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.08000		9.33800		8.80	0.00	0	9,073.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,230.00000	2,425	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			322.00000	52	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call			3,666.00000	5,120	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			11.00000	0	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			4,998.00000	6,462	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1.00000	0	9.20	0.00	0	600.00
R157 On 06/11/2008 Bond Future	8.75	Call			16.00000	95	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,389.00000	2,004	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.96500		9.23700		8.80	0.00	0	5,095.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,367.00000	3,207	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,296.00000	1,629	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			3,119.00000	4,093	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,685.00000	1,152	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			4,954.00000	6,151	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			854.00000	544	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,220.00000	1,778	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,936.00000	2,986	8.75	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.84700		9.13500		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,741.00000	3,535	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,467.00000	2,705	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.67500		0.00000		0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Call			0.00000	4,033	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			0.00000	1,027	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
R186 On 06/11/2008 Bond Future			8.77200		8.98900		0.00	0.00	0	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			4,930.00000	2,782	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.67700		8.90000		0.00	7,070,974.80	60	2,720.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,551.00000	5,613	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			194.00000	37	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.58800		8.81700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			2,741.00000	4,467	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			959.00000	396	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.55200		0.00000		0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			0.00000	4,957	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			0.00000	553	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.29900		12.32800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			35.00000	28	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,089.00000	1,074	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.62700		11.74800		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1.00000	2	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			52.00000	47	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.53600		12.01700		0.54	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			56.00000	92	0.54	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			357.00000	250	0.54	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.20700		9.47300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			0.00000	1	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,298.00000	2,101	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.04900		9.33000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			866.00000	1,536	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,216.00000	649	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.89300		9.19000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			1,594.00000	2,358	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,339.00000	828	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.83000		0.00000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			0.00000	2,757	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			0.00000	1,016	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.08000		9.33700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,916.00000	3,441	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.95900		9.22700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,085.00000	2,054	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			955.00000	401	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.83900		9.11800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future	9.00	Call			1,089.00000	1,904	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,749.00000	993	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.78900		0.00000		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			0.00000	3,288	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			0.00000	752	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.08000		9.33800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,288.00000	3,701	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.96800		9.23500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,019.00000	2,071	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			928.00000	347	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.86100		9.13800		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,013.00000	1,864	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,847.00000	1,015	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.82100		0.00000		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			0.00000	3,241	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			0.00000	682	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.21500		9.48100		0.00	0.00	0	1,730.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,876.00000	4,853	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.03500		9.31800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			856.00000	1,432	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,109.00000	628	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.86300		9.16400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,116.00000	1,659	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,708.00000	1,162	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.79000		0.00000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			0.00000	2,581	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			0.00000	988	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.06100		9.30800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,208.00000	3,659	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.95500		9.21100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,034.00000	2,115	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			794.00000	272	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.85900		9.12300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			954.00000	1,798	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,716.00000	913	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.81800		0.00000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			0.00000	3,223	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			0.00000	574	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 06/11/2008 Bond Future			9.01800		9.26300		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			3,348.00000	1,772	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.90800		9.15900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			133.00000	479	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			2,792.00000	1,519	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.83100		9.08200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			442.00000	989	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,587.00000	1,519	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.78800		0.00000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			0.00000	3,402	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	478	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.39300		8.58100		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			7,502.00000	5,905	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.31300		8.50400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,031.00000	5,660	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			17.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.23600		8.43000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,689.00000	6,341	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			49.00000	10	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.19600		0.00000		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			0.00000	4,844	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	139	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.06600		265.72900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.84000		273.40300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.81100		281.27200		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.78200		0.00000		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.65060		6.72100		47.37	266,024.00	40	6,323.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			471.00000	416	47.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			450.00000	465	47.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			394.00000	344	48.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			573.00000	594	48.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			213.00000	176	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			992.00000	1,025	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			190.00000	155	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			1,069.00000	1,105	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			252.00000	211	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			881.00000	911	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			297.00000	252	49.85	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	7.20	Put		776.00000	802	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		345.00000	299	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		674.00000	699	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		377.00000	328	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		606.00000	628	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		538.00000	479	46.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		367.00000	379	46.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		639.00000	575	45.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		268.00000	275	45.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call		699.00000	631	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put		228.00000	231	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		765.00000	696	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		194.00000	195	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		586.00000	525	46.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		315.00000	324	46.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call		731.00000	663	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put		210.00000	213	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		586.00000	525	46.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		315.00000	324	46.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		493.00000	436	47.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		422.00000	436	47.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		493.00000	436	47.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		422.00000	436	47.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		431.00000	378	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		510.00000	528	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		412.00000	361	48.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		541.00000	560	48.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		538.00000	479	46.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		367.00000	379	46.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call		515.00000	457	47.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put		394.00000	407	47.07	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		667.00000	603	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		246.00000	252	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		612.00000	550	45.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		291.00000	299	45.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call		561.00000	502	46.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put		340.00000	351	46.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		394.00000	344	48.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		573.00000	594	48.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call		361.00000	313	49.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put		640.00000	663	49.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		451.00000	397	47.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		480.00000	496	47.96	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		345.00000	299	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		674.00000	699	49.85	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	7.15	Call			313.00000	267	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			742.00000	766	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			282.00000	238	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			811.00000	837	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			377.00000	328	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			606.00000	628	49.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			313.00000	267	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			742.00000	766	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			612.00000	550	45.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			291.00000	299	45.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			330.00000	283	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			709.00000	732	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			799.00000	730	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			178.00000	179	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			870.00000	800	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			149.00000	149	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			667.00000	603	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			246.00000	252	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			431.00000	378	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			510.00000	528	48.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,023.00000	951	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			102.00000	100	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			945.00000	874	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			124.00000	123	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,063.00000	991	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			92.00000	90	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			984.00000	912	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			113.00000	111	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			907.00000	836	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			136.00000	136	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			834.00000	764	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			163.00000	164	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			765.00000	696	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			194.00000	195	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			834.00000	764	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			163.00000	164	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			907.00000	836	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			136.00000	136	44.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			226.00000	187	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			955.00000	986	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			201.00000	165	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			1,030.00000	1,065	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			226.00000	187	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			955.00000	986	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			201.00000	165	49.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Put		1,030.00000	1,065	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call		179.00000	146	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put		1,108.00000	1,145	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call		159.00000	128	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put		1,188.00000	1,228	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		297.00000	252	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		776.00000	802	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		267.00000	224	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		846.00000	874	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		239.00000	199	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		918.00000	948	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		169.00000	137	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,148.00000	1,186	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call		150.00000	120	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put		1,229.00000	1,270	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		133.00000	105	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,312.00000	1,355	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call		118.00000	92	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put		1,397.00000	1,442	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call		239.00000	199	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put		918.00000	948	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call		169.00000	137	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put		1,148.00000	1,186	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call		133.00000	105	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put		1,312.00000	1,355	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call		267.00000	224	49.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put		846.00000	874	49.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.76890	6.84700		32.31	4,149,335.70	613	1,736.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		563.00000	507	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		566.00000	588	32.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		493.00000	441	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		696.00000	722	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		308.00000	263	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,111.00000	1,144	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		270.00000	228	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,223.00000	1,259	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		351.00000	302	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		1,004.00000	1,033	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		415.00000	362	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		868.00000	893	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		461.00000	412	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		764.00000	793	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		477.00000	427	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		730.00000	758	33.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		624.00000	564	32.09	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	6.70	Put			477.00000	495	32.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			735.00000	670	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			338.00000	351	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			795.00000	720	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			298.00000	301	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			858.00000	782	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			261.00000	263	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			688.00000	625	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			391.00000	406	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			826.00000	750	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			279.00000	282	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			688.00000	625	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			391.00000	406	31.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			603.00000	544	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			506.00000	525	32.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			544.00000	489	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			597.00000	621	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			526.00000	473	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			629.00000	654	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			509.00000	457	33.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			662.00000	688	33.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			624.00000	564	32.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			477.00000	495	32.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			666.00000	605	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			419.00000	436	31.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			645.00000	585	31.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			448.00000	466	31.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			765.00000	695	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			318.00000	326	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			711.00000	647	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			364.00000	378	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			583.00000	525	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			536.00000	556	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			544.00000	489	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			597.00000	621	33.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			735.00000	670	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			338.00000	351	30.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			493.00000	441	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			696.00000	722	33.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			891.00000	814	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			244.00000	245	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			765.00000	695	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			318.00000	326	30.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			461.00000	412	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			764.00000	793	34.24	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	7.20	Call			447.00000	395	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			800.00000	826	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			415.00000	362	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			868.00000	893	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			382.00000	331	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			935.00000	962	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			433.00000	378	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			836.00000	859	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			398.00000	346	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			901.00000	927	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			583.00000	525	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			536.00000	556	32.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			645.00000	585	31.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			448.00000	466	31.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			526.00000	473	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			629.00000	654	33.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			958.00000	880	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			211.00000	211	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			891.00000	814	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			244.00000	245	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,103.00000	1,023	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			156.00000	154	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,029.00000	950	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			182.00000	181	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,066.00000	986	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			169.00000	167	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			993.00000	915	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			196.00000	196	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			924.00000	847	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			227.00000	228	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			924.00000	847	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			227.00000	228	30.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			447.00000	395	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			800.00000	826	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			382.00000	331	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			935.00000	962	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			366.00000	316	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			969.00000	997	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			336.00000	288	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,039.00000	1,069	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			322.00000	275	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,075.00000	1,106	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			295.00000	251	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,148.00000	1,182	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			247.00000	207	34.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,300.00000	1,338	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			247.00000	207	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,300.00000	1,338	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			226.00000	188	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,379.00000	1,419	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			206.00000	170	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,459.00000	1,501	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			188.00000	154	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,541.00000	1,585	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			283.00000	239	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,186.00000	1,220	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			259.00000	217	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,262.00000	1,298	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			236.00000	197	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,339.00000	1,378	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			216.00000	179	34.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,419.00000	1,460	34.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.87460		6.95980		29.52	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			672.00000	610	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			663.00000	686	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			654.00000	593	30.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			694.00000	718	30.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			603.00000	545	30.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			793.00000	820	30.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			397.00000	344	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,237.00000	1,270	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			369.00000	319	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,310.00000	1,344	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			457.00000	400	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,097.00000	1,125	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			524.00000	463	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			964.00000	989	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			571.00000	516	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			862.00000	891	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			587.00000	530	30.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			827.00000	856	30.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			732.00000	666	29.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			572.00000	592	29.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			835.00000	765	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			425.00000	440	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			892.00000	810	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			382.00000	385	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			922.00000	839	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			362.00000	364	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			792.00000	724	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.65	Put			482.00000	500	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			922.00000	839	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			362.00000	364	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			792.00000	724	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			482.00000	500	28.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			711.00000	647	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			601.00000	622	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			636.00000	576	30.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			726.00000	752	30.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			619.00000	560	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			759.00000	786	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			772.00000	705	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			512.00000	530	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			863.00000	787	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			403.00000	412	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			813.00000	744	28.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			453.00000	469	28.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			691.00000	628	29.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			632.00000	654	29.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			983.00000	899	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			324.00000	325	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			691.00000	628	29.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			632.00000	654	29.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			772.00000	705	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			512.00000	530	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			587.00000	530	30.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			827.00000	856	30.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			556.00000	498	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			897.00000	923	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			524.00000	463	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			964.00000	989	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			489.00000	431	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,030.00000	1,056	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			753.00000	686	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			543.00000	562	29.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			711.00000	647	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			601.00000	622	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			603.00000	545	30.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			793.00000	820	30.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			542.00000	480	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			932.00000	956	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			507.00000	447	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			997.00000	1,022	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,048.00000	962	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			288.00000	288	27.45	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	6.00	Call			1,184.00000	1,097	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			224.00000	222	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,114.00000	1,028	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			255.00000	254	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,048.00000	962	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			288.00000	288	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			983.00000	899	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			324.00000	325	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			732.00000	666	29.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			572.00000	592	29.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,149.00000	1,062	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			239.00000	237	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,081.00000	995	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			271.00000	270	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,015.00000	930	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			305.00000	306	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			952.00000	869	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			343.00000	344	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,081.00000	995	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			271.00000	270	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			473.00000	415	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,063.00000	1,090	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			441.00000	385	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,131.00000	1,161	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			556.00000	498	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			897.00000	923	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			426.00000	371	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,166.00000	1,197	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			426.00000	371	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,166.00000	1,197	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			397.00000	344	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,237.00000	1,270	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			369.00000	319	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,310.00000	1,344	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			344.00000	295	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,384.00000	1,420	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			320.00000	273	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,460.00000	1,498	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			297.00000	252	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,537.00000	1,578	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			276.00000	233	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,616.00000	1,658	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			297.00000	252	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,537.00000	1,578	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			636.00000	576	30.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.05	Put			726.00000	752	30.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			473.00000	415	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,063.00000	1,090	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			0.00000	810	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			0.00000	385	27.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			0.00000	610	29.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			0.00000	686	29.90	0.00	0	0.00

---

<b>Total for Derivatives:</b>								<b>1,492,372,941.20</b>	<b>64,287</b>	<b>565,126.00</b>
-------------------------------	--	--	--	--	--	--	--	-------------------------	---------------	-------------------

---

<b>Grand Total:</b>								<b>76,993,896,941.20</b>	<b>8,301,287</b>	<b>565,126.00</b>
---------------------	--	--	--	--	--	--	--	--------------------------	------------------	-------------------