

Daily MTM Report

Daily summary for 31/10/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR2 On 19/01/2009 Bond			19.35000	19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.67500	9.46000			70,956,450,000.00	7,334,000	0.00
R157 On 15/09/2015 Bond			9.08500	9.05000			46,606,050,000.00	5,130,000	0.00
R186 On 21/12/2026 Bond			8.78500	8.76000			40,252,870,000.00	4,582,000	0.00
R196 On 28/02/2009 Bond			12.27900	12.24900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500	9.18000			31,570,590,000.00	3,426,000	0.00
R203 On 15/09/2017 Bond			9.09000	9.06000			21,143,340,000.00	2,326,000	0.00
R204 On 21/12/2018 Bond			9.09000	9.05500			22,670,460,000.00	2,494,000	0.00
R206 On 15/01/2014 Bond			9.22500	9.19000			12,158,550,000.00	1,318,000	0.00
R207 On 15/01/2020 Bond			9.07000	9.04000			15,255,740,000.00	1,682,000	0.00
R208 On 31/03/2021 Bond			9.03000	9.00400			8,253,420,000.00	914,000	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				8.39000	8.37000			10,940,560,000.00	1,304,000	0.00
Total for j-Bonds:								179,808,030,000.00	30,510,000	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			10.07380		10.10110		49.65	262,341,899.60	26,042	285,072.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			582.00000	664	49.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			580.00000	690	49.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			346.00000	421	52.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,095.00000	1,197	52.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			694.00000	772	48.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			443.00000	548	48.59	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			506.00000	588	50.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			705.00000	814	50.48	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			293.00000	363	53.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,291.00000	1,389	53.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			274.00000	343	54.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,373.00000	1,469	54.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			440.00000	521	51.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			839.00000	947	51.32	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			256.00000	323	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,455.00000	1,549	54.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			225.00000	288	55.59	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			371.00000	447	52.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,019.00000	1,124	52.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,624.00000	1,714	55.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			488.00000	570	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			737.00000	846	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,419.00000	2,398	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			18.00000	24	46.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			358.00000	434	52.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,057.00000	1,160	52.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			825.00000	897	47.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			324.00000	423	47.53	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			854.00000	924	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			303.00000	400	47.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,155.00000	1,205	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			154.00000	231	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			945.00000	1,009	46.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			244.00000	335	46.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,011.00000	1,071	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			210.00000	297	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			883.00000	952	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			282.00000	378	47.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,082.00000	1,136	46.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			181.00000	263	46.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			945.00000	1,009	46.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			244.00000	335	46.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,231.00000	1,275	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			130.00000	202	45.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,193.00000	1,240	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			142.00000	216	45.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,562.00000	1,584	44.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			61.00000	110	44.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,351.00000	1,387	45.46	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			100.00000	163	45.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,700.00000	1,710	44.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			49.00000	86	44.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,747.00000	1,753	44.79	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			46.00000	79	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,794.00000	1,796	44.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			43.00000	72	44.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,888.00000	1,884	44.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			37.00000	60	44.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,841.00000	1,840	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	66	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,031.00000	2,019	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	45	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			2,127.00000	2,111	44.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			26.00000	37	44.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,654.00000	1,667	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			53.00000	93	44.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,223.00000	2,204	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			22.00000	30	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			2,031.00000	2,019	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			30.00000	45	44.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,936.00000	1,929	44.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	55	44.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,476.00000	1,503	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			75.00000	129	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,936.00000	1,929	44.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			34.00000	55	44.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,562.00000	1,584	44.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			61.00000	110	44.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,392.00000	1,425	45.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.80	Put			91.00000	151	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,321.00000	2,300	44.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			19.00000	26	44.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,223.00000	2,204	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			22.00000	30	44.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,841.00000	1,840	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			40.00000	66	44.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,272.00000	2,251	44.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			20.00000	27	44.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,175.00000	2,157	44.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			24.00000	33	44.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			2,079.00000	2,065	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			28.00000	41	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,983.00000	1,974	44.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			32.00000	50	44.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,608.00000	1,625	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			57.00000	101	44.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,519.00000	1,543	45.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			67.00000	119	45.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,310.00000	1,349	45.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			109.00000	175	45.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,476.00000	1,503	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			75.00000	129	45.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,392.00000	1,425	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			91.00000	151	45.36	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,433.00000	1,464	45.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			82.00000	140	45.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,351.00000	1,387	45.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			100.00000	163	45.46	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,271.00000	1,312	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			119.00000	188	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,118.00000	1,170	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			167.00000	246	46.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			1,046.00000	1,103	46.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			195.00000	279	46.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			977.00000	1,039	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			226.00000	315	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			914.00000	980	46.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			263.00000	356	46.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,155.00000	1,205	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			154.00000	231	45.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,082.00000	1,136	46.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			181.00000	263	46.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			718.00000	796	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			417.00000	522	48.38	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	10.00	Call			624.00000	705	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			523.00000	632	49.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			542.00000	625	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			641.00000	751	50.07	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,747.00000	1,753	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			46.00000	79	44.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			718.00000	796	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			417.00000	522	48.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			770.00000	845	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			369.00000	471	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			670.00000	749	48.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			469.00000	576	48.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			582.00000	664	49.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			580.00000	690	49.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			770.00000	845	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			369.00000	471	47.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			1,011.00000	1,071	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			210.00000	297	46.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			744.00000	820	48.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			393.00000	496	48.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			647.00000	727	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			496.00000	603	49.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			562.00000	644	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			610.00000	720	49.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			313.00000	385	53.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,212.00000	1,312	53.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			163.00000	216	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,062.00000	2,142	57.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			119.00000	163	59.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,518.00000	2,589	59.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			524.00000	606	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			673.00000	782	50.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			265.00000	333	54.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,414.00000	1,509	54.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			192.00000	249	56.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,841.00000	1,926	56.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			139.00000	187	58.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,288.00000	2,363	58.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			977.00000	1,039	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			226.00000	315	46.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			488.00000	570	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			737.00000	846	50.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			248.00000	314	54.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,497.00000	1,590	54.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			180.00000	235	56.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.85	Put			1,928.00000	2,011	56.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			131.00000	177	58.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,380.00000	2,453	58.77	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			102.00000	142	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,751.00000	2,818	60.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			425.00000	505	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			874.00000	981	51.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			158.00000	210	57.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,107.00000	2,186	57.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			99.00000	138	60.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,798.00000	2,864	60.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			56.00000	84	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,505.00000	3,560	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			29.00000	47	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,228.00000	4,273	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,271.00000	1,312	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			119.00000	188	45.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			456.00000	537	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			805.00000	913	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			168.00000	222	57.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,017.00000	2,098	57.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			105.00000	145	59.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,704.00000	2,772	59.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			61.00000	90	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,410.00000	3,467	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			31.00000	51	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,130.00000	4,177	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			112.00000	154	59.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,611.00000	2,680	59.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			67.00000	97	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,316.00000	3,374	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			34.00000	55	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,033.00000	4,081	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			212.00000	272	56.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,710.00000	1,798	56.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			83.00000	117	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,082.00000	3,143	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			43.00000	67	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,792.00000	3,843	61.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			3,011.00000	2,989	53.10	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			10.00000	15	53.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.31680		10.33700		39.95	13,731,660.80	1,331	41,049.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			853.00000	989	40.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			866.00000	1,023	40.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			590.00000	719	40.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,353.00000	1,502	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			497.00000	623	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,560.00000	1,706	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			483.00000	608	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,596.00000	1,742	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			443.00000	566	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,706.00000	1,849	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			624.00000	753	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,287.00000	1,436	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			764.00000	899	40.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,027.00000	1,182	40.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,512.00000	2,555	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			75.00000	138	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			715.00000	845	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,128.00000	1,279	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,128.00000	1,256	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			541.00000	689	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,408.00000	1,520	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			371.00000	503	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,279.00000	1,398	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			442.00000	581	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,157.00000	1,283	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			520.00000	666	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,342.00000	1,458	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			405.00000	541	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,217.00000	1,340	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			480.00000	623	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,475.00000	1,583	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			338.00000	466	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,803.00000	1,889	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			216.00000	322	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,764.00000	1,854	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			227.00000	337	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,920.00000	1,999	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			183.00000	282	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,920.00000	1,999	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			183.00000	282	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,960.00000	2,036	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			173.00000	269	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,082.00000	2,150	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			145.00000	234	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,041.00000	2,112	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			154.00000	245	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			2,000.00000	2,074	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			163.00000	257	38.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,165.00000	2,228	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			128.00000	212	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,960.00000	2,036	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			173.00000	269	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,379.00000	2,430	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			92.00000	163	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,293.00000	2,348	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			106.00000	182	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,207.00000	2,268	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			120.00000	201	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,123.00000	2,189	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			136.00000	222	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,880.00000	1,962	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			193.00000	295	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,727.00000	1,818	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			240.00000	351	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,123.00000	2,189	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			136.00000	222	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,041.00000	2,112	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			154.00000	245	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,727.00000	1,818	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			240.00000	351	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,653.00000	1,749	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			266.00000	382	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,423.00000	2,471	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			86.00000	155	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,336.00000	2,389	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			99.00000	172	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,250.00000	2,308	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			113.00000	191	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,841.00000	1,925	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			204.00000	309	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,336.00000	2,389	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			99.00000	172	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,250.00000	2,308	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			113.00000	191	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,841.00000	1,925	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			204.00000	309	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,764.00000	1,854	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			227.00000	337	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,689.00000	1,783	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			252.00000	367	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,379.00000	2,430	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			92.00000	163	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,293.00000	2,348	38.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.15	Put			106.00000	182	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,880.00000	1,962	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			193.00000	295	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,165.00000	2,228	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			128.00000	212	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,616.00000	1,715	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			279.00000	398	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,545.00000	1,648	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			308.00000	431	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,475.00000	1,583	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			338.00000	466	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,545.00000	1,648	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			308.00000	431	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,342.00000	1,458	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			405.00000	541	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,217.00000	1,340	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			480.00000	623	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,157.00000	1,283	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			520.00000	666	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,689.00000	1,783	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			252.00000	367	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,408.00000	1,520	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			371.00000	503	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,100.00000	1,228	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			563.00000	712	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,044.00000	1,175	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			607.00000	758	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			996.00000	1,134	39.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			659.00000	818	39.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,100.00000	1,228	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			563.00000	712	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,044.00000	1,175	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			607.00000	758	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			955.00000	1,091	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			718.00000	874	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,375.00000	1,488	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			388.00000	522	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,310.00000	1,428	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			423.00000	561	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,248.00000	1,369	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			461.00000	602	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,187.00000	1,311	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			500.00000	644	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,072.00000	1,202	38.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			585.00000	735	38.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,017.00000	1,155	39.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			630.00000	788	39.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			975.00000	1,113	39.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			688.00000	846	39.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			934.00000	1,070	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			747.00000	903	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			816.00000	952	40.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			929.00000	1,085	40.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			781.00000	916	40.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			994.00000	1,149	40.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			747.00000	882	40.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,060.00000	1,215	40.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			678.00000	808	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,191.00000	1,341	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			641.00000	771	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,254.00000	1,404	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			607.00000	736	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,320.00000	1,469	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			574.00000	702	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,387.00000	1,535	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			975.00000	1,113	39.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			688.00000	846	39.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			934.00000	1,070	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			747.00000	903	39.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			893.00000	1,029	39.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			806.00000	962	39.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			781.00000	916	40.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			994.00000	1,149	40.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			747.00000	882	40.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,060.00000	1,215	40.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			913.00000	1,049	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			776.00000	932	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			873.00000	1,009	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			836.00000	992	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			835.00000	970	40.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			898.00000	1,054	40.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			798.00000	934	40.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			961.00000	1,117	40.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			731.00000	865	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,094.00000	1,248	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			696.00000	826	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,159.00000	1,310	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			659.00000	789	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,222.00000	1,372	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			696.00000	826	40.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,159.00000	1,310	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			558.00000	686	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,421.00000	1,569	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			527.00000	654	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,490.00000	1,637	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			527.00000	654	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,490.00000	1,637	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			469.00000	594	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,632.00000	1,777	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			417.00000	539	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,780.00000	1,922	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			393.00000	513	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,856.00000	1,996	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			370.00000	488	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,933.00000	2,071	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			348.00000	464	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,011.00000	2,147	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			607.00000	736	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,320.00000	1,469	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			574.00000	702	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,387.00000	1,535	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			542.00000	670	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,455.00000	1,603	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			512.00000	638	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,525.00000	1,672	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			456.00000	580	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,669.00000	1,813	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			430.00000	552	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,743.00000	1,885	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			405.00000	525	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,818.00000	1,959	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			381.00000	500	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,894.00000	2,033	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			393.00000	513	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,856.00000	1,996	40.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			0.00000	1,091	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	874	39.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			0.00000	1,049	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	932	39.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			0.00000	1,009	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	992	39.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			0.00000	899	40.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	1,182	40.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.53630		10.54940		36.24	453,060.90	43	3,067.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,031.00000	1,183	36.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,032.00000	1,197	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,031.00000	1,183	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,032.00000	1,197	36.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			749.00000	897	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,549.00000	1,711	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			653.00000	799	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,753.00000	1,913	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			638.00000	784	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,788.00000	1,947	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			595.00000	739	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,895.00000	2,053	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			801.00000	950	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,452.00000	1,614	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			927.00000	1,077	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,227.00000	1,391	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			995.00000	1,146	36.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,095.00000	1,260	36.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			895.00000	1,044	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,295.00000	1,458	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,295.00000	1,448	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			696.00000	862	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,561.00000	1,700	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			511.00000	664	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,438.00000	1,585	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			589.00000	748	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,323.00000	1,475	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			674.00000	839	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,499.00000	1,642	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			549.00000	705	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,380.00000	1,529	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			631.00000	793	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,624.00000	1,760	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			475.00000	624	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,930.00000	2,048	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			331.00000	462	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,930.00000	2,048	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			331.00000	462	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,040.00000	2,151	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			290.00000	415	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,077.00000	2,186	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			278.00000	400	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,115.00000	2,221	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			265.00000	385	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,191.00000	2,293	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			242.00000	356	35.46	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	8.65	Call			2,153.00000	2,257	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			253.00000	370	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,309.00000	2,403	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			209.00000	316	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,153.00000	2,257	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			253.00000	370	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2,003.00000	2,116	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			304.00000	430	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,470.00000	2,554	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			171.00000	268	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,389.00000	2,478	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			189.00000	292	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,230.00000	2,329	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			230.00000	343	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,859.00000	1,982	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			360.00000	495	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,790.00000	1,917	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			391.00000	530	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,429.00000	2,516	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			180.00000	280	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,348.00000	2,440	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	304	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,269.00000	2,366	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			220.00000	329	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,967.00000	2,082	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			317.00000	446	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,895.00000	2,015	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			345.00000	479	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,825.00000	1,949	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			375.00000	513	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,637.00000	2,711	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			137.00000	225	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,553.00000	2,632	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			153.00000	246	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,230.00000	2,329	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			230.00000	343	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,309.00000	2,403	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			209.00000	316	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,511.00000	2,593	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			162.00000	257	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,348.00000	2,440	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	304	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,967.00000	2,082	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			317.00000	446	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,191.00000	2,293	35.46	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	8.60	Put			242.00000	356	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,115.00000	2,221	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			265.00000	385	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,040.00000	2,151	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			290.00000	415	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,825.00000	1,949	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			375.00000	513	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,756.00000	1,885	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			407.00000	548	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,689.00000	1,822	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			440.00000	585	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,756.00000	1,885	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			407.00000	548	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,438.00000	1,585	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			589.00000	748	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,499.00000	1,642	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			549.00000	705	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,268.00000	1,422	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			719.00000	886	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,215.00000	1,371	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			765.00000	935	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,170.00000	1,324	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			820.00000	988	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,689.00000	1,822	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			440.00000	585	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,380.00000	1,529	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			631.00000	793	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,215.00000	1,371	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			765.00000	935	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,130.00000	1,282	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			881.00000	1,046	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,624.00000	1,760	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			475.00000	624	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,323.00000	1,475	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			674.00000	839	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,529.00000	1,671	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			530.00000	685	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,468.00000	1,613	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			569.00000	727	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,409.00000	1,557	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			610.00000	770	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,351.00000	1,502	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			652.00000	816	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,241.00000	1,397	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			742.00000	910	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,189.00000	1,346	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			789.00000	960	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,151.00000	1,303	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			852.00000	1,017	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,109.00000	1,261	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			910.00000	1,075	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			960.00000	1,111	36.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,160.00000	1,325	36.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			856.00000	1,006	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,357.00000	1,520	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			819.00000	969	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,420.00000	1,582	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			783.00000	932	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,484.00000	1,646	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,130.00000	1,282	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			881.00000	1,046	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,089.00000	1,241	35.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			940.00000	1,105	35.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,050.00000	1,202	36.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,001.00000	1,166	36.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,013.00000	1,165	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,063.00000	1,228	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			977.00000	1,128	36.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,128.00000	1,292	36.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			943.00000	1,094	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,194.00000	1,358	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			910.00000	1,060	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,261.00000	1,424	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			875.00000	1,025	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,326.00000	1,489	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			837.00000	987	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,388.00000	1,551	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,089.00000	1,241	35.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			940.00000	1,105	35.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,013.00000	1,165	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,063.00000	1,228	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			943.00000	1,094	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,194.00000	1,358	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			910.00000	1,060	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,261.00000	1,424	36.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			837.00000	987	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,388.00000	1,551	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			766.00000	915	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,516.00000	1,679	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			732.00000	880	37.07	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	11.40	Put			1,583.00000	1,744	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			699.00000	847	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,650.00000	1,811	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			668.00000	815	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,718.00000	1,879	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			715.00000	864	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,616.00000	1,777	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			683.00000	831	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,684.00000	1,845	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			623.00000	769	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,824.00000	1,982	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			567.00000	710	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,968.00000	2,124	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			541.00000	683	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,042.00000	2,196	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			516.00000	656	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,116.00000	2,270	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			492.00000	630	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,192.00000	2,344	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			609.00000	754	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,859.00000	2,017	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			581.00000	724	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,931.00000	2,088	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			554.00000	696	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,005.00000	2,160	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			528.00000	669	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,079.00000	2,233	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			683.00000	831	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,684.00000	1,845	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			541.00000	683	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,042.00000	2,196	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			819.00000	969	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,420.00000	1,582	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,189.00000	1,346	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			789.00000	960	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,109.00000	1,261	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			910.00000	1,075	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,069.00000	1,222	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			970.00000	1,135	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			995.00000	1,146	36.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,095.00000	1,260	36.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			927.00000	1,077	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,227.00000	1,391	36.86	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.16160		16.49900		46.01	16,517,155.20	1,022	21,530.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.50	Call			976.00000	875	46.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			977.00000	1,214	46.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			997.00000	893	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			948.00000	1,182	46.79	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			825.00000	723	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,226.00000	1,462	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			746.00000	654	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,347.00000	1,592	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			560.00000	491	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			1,711.00000	1,979	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			401.00000	352	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,152.00000	2,440	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			367.00000	323	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,268.00000	2,561	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			424.00000	372	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,075.00000	2,361	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			545.00000	478	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,746.00000	2,016	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			545.00000	478	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			1,746.00000	2,016	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			436.00000	383	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,037.00000	2,321	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			916.00000	818	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,067.00000	1,306	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			1,234.00000	1,096	45.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			685.00000	884	45.44	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,106.00000	990	46.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			807.00000	1,028	46.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,151.00000	1,032	45.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			752.00000	970	45.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,263.00000	1,117	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			664.00000	856	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,321.00000	1,162	44.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			622.00000	801	44.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			1,381.00000	1,212	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			582.00000	751	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,705.00000	1,506	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			406.00000	544	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,775.00000	1,570	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			376.00000	508	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,882.00000	1,668	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			333.00000	457	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,740.00000	1,538	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			391.00000	526	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,671.00000	1,475	44.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.25	Put			422.00000	563	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,570.00000	1,384	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			471.00000	622	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,919.00000	1,702	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			320.00000	440	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,993.00000	1,770	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			294.00000	409	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,846.00000	1,635	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			347.00000	473	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			2,031.00000	1,805	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			282.00000	394	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,147.00000	1,912	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			248.00000	350	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			2,346.00000	2,098	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			197.00000	286	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			2,265.00000	2,022	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			216.00000	311	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,186.00000	1,948	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			237.00000	337	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,108.00000	1,876	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			259.00000	364	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,956.00000	1,736	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			307.00000	424	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,810.00000	1,602	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			361.00000	491	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			2,069.00000	1,840	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			270.00000	379	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,775.00000	1,570	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			376.00000	508	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,637.00000	1,444	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			438.00000	582	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,603.00000	1,414	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			454.00000	602	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,538.00000	1,354	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			489.00000	642	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,473.00000	1,296	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			524.00000	685	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			2,306.00000	2,060	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			207.00000	298	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			2,225.00000	1,985	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			226.00000	324	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			2,147.00000	1,912	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			248.00000	350	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,505.00000	1,325	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			506.00000	663	44.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.60	Call			1,442.00000	1,268	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			543.00000	706	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,411.00000	1,240	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			562.00000	728	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,993.00000	1,770	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			294.00000	409	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,637.00000	1,444	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			438.00000	582	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			2,186.00000	1,948	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			237.00000	337	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			2,108.00000	1,876	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			259.00000	364	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,810.00000	1,602	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			361.00000	491	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,740.00000	1,538	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			391.00000	526	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,919.00000	1,702	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			320.00000	440	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,570.00000	1,384	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			471.00000	622	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			1,321.00000	1,162	44.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			622.00000	801	44.93	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			1,206.00000	1,074	45.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			707.00000	913	45.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			1,151.00000	1,032	45.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			752.00000	970	45.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			1,442.00000	1,268	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			543.00000	706	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,263.00000	1,117	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			664.00000	856	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			1,062.00000	950	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			863.00000	1,089	46.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			1,263.00000	1,117	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			664.00000	856	45.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			1,106.00000	990	46.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			807.00000	1,028	46.13	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,018.00000	912	46.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			919.00000	1,150	46.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			1,018.00000	912	46.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			919.00000	1,150	46.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			936.00000	837	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,037.00000	1,276	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,473.00000	1,296	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			524.00000	685	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			1,411.00000	1,240	44.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.65	Put			562.00000	728	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			1,350.00000	1,185	44.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			601.00000	774	44.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			1,291.00000	1,139	45.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			642.00000	828	45.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			1,179.00000	1,053	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			730.00000	942	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			1,128.00000	1,011	46.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			779.00000	999	46.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			1,084.00000	970	46.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			835.00000	1,058	46.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			1,040.00000	931	46.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			891.00000	1,119	46.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			956.00000	858	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,007.00000	1,246	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			878.00000	779	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,129.00000	1,367	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			842.00000	741	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,193.00000	1,430	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			804.00000	705	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,255.00000	1,494	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			765.00000	671	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,316.00000	1,559	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			516.00000	452	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			1,817.00000	2,091	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			488.00000	428	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,889.00000	2,167	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			462.00000	405	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			1,963.00000	2,243	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			412.00000	362	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,113.00000	2,400	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			389.00000	342	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,190.00000	2,480	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			347.00000	305	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,348.00000	2,643	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			709.00000	621	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,410.00000	1,660	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			673.00000	590	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,474.00000	1,729	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			639.00000	560	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,540.00000	1,799	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			606.00000	531	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,607.00000	1,870	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			575.00000	504	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,676.00000	1,942	47.06	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	17.40	Call			639.00000	560	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,540.00000	1,799	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			575.00000	504	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			1,676.00000	1,942	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			488.00000	428	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			1,889.00000	2,167	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			436.00000	383	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,037.00000	2,321	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			530.00000	465	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			1,781.00000	2,053	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			502.00000	440	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,853.00000	2,128	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			475.00000	416	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			1,926.00000	2,205	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			449.00000	394	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,000.00000	2,282	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			378.00000	332	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,229.00000	2,521	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			357.00000	314	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,308.00000	2,602	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			337.00000	296	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,388.00000	2,685	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			412.00000	362	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,113.00000	2,400	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			389.00000	342	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,190.00000	2,480	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			367.00000	323	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,268.00000	2,561	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			327.00000	288	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,428.00000	2,726	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			308.00000	271	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,509.00000	2,810	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			290.00000	256	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			2,591.00000	2,894	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			502.00000	440	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			1,853.00000	2,128	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			449.00000	394	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,000.00000	2,282	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			378.00000	332	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,229.00000	2,521	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			337.00000	296	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,388.00000	2,685	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			317.00000	279	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,468.00000	2,768	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			691.00000	606	47.06	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	17.25	Put		1,442.00000	1,694	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call		656.00000	575	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put		1,507.00000	1,763	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call		623.00000	546	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put		1,574.00000	1,834	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call		590.00000	518	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put		1,641.00000	1,906	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		897.00000	798	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,098.00000	1,336	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		860.00000	760	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,161.00000	1,398	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call		825.00000	723	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put		1,226.00000	1,462	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call		785.00000	688	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put		1,286.00000	1,526	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call		897.00000	798	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put		1,098.00000	1,336	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call		860.00000	760	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put		1,161.00000	1,398	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call		746.00000	654	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put		1,347.00000	1,592	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call		709.00000	621	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put		1,410.00000	1,660	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call		673.00000	590	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put		1,474.00000	1,729	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call		956.00000	858	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put		1,007.00000	1,246	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call		936.00000	837	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put		1,037.00000	1,276	47.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call		0.00000	1,185	44.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put		0.00000	774	44.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call		0.00000	1,139	45.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put		0.00000	828	45.10	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call		0.00000	1,053	45.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put		0.00000	942	45.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.49300	16.82660		35.10	0.00	0	16,464.00
£ / R On 16/03/2009 Currency Future	16.85	Call		1,366.00000	1,276	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		1,389.00000	1,633	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call		1,405.00000	1,311	35.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put		1,328.00000	1,568	35.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call		1,239.00000	1,140	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put		1,612.00000	1,847	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call		1,119.00000	1,030	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put		1,792.00000	2,037	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call		922.00000	851	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.05	Put			2,146.00000	2,408	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			741.00000	686	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,564.00000	2,843	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			701.00000	649	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,674.00000	2,956	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			783.00000	724	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,457.00000	2,731	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			956.00000	881	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,079.00000	2,338	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			798.00000	737	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,421.00000	2,694	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,328.00000	1,239	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,451.00000	1,696	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,652.00000	1,526	34.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,026.00000	1,233	34.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,508.00000	1,404	35.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,182.00000	1,411	35.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,548.00000	1,443	34.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,121.00000	1,350	34.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,707.00000	1,565	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			980.00000	1,172	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,466.00000	1,366	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,239.00000	1,473	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,762.00000	1,616	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			935.00000	1,123	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			2,058.00000	1,889	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			731.00000	896	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,120.00000	1,947	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			694.00000	854	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			2,250.00000	2,067	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			623.00000	774	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,152.00000	1,977	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			676.00000	834	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			2,120.00000	1,947	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			694.00000	854	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			2,089.00000	1,918	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			712.00000	875	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,996.00000	1,832	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			769.00000	939	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,283.00000	2,098	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			606.00000	755	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,350.00000	2,161	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			573.00000	718	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			2,384.00000	2,192	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			557.00000	699	34.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Call			2,666.00000	2,456	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			440.00000	563	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,594.00000	2,388	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			467.00000	595	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,523.00000	2,322	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			496.00000	629	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,453.00000	2,257	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			526.00000	664	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			2,316.00000	2,129	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			590.00000	736	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,184.00000	2,007	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			658.00000	814	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,523.00000	2,322	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			496.00000	629	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			2,453.00000	2,257	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			526.00000	664	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			2,184.00000	2,007	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			658.00000	814	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,936.00000	1,776	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			809.00000	983	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,877.00000	1,722	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			850.00000	1,029	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,630.00000	2,422	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			453.00000	579	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,558.00000	2,355	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			481.00000	612	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			2,487.00000	2,289	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			511.00000	646	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			2,418.00000	2,224	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			541.00000	681	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			2,217.00000	2,037	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			640.00000	794	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,877.00000	1,722	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			850.00000	1,029	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,819.00000	1,669	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			892.00000	1,076	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			2,350.00000	2,161	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			573.00000	718	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			2,283.00000	2,098	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			606.00000	755	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			2,152.00000	1,977	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			676.00000	834	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			2,027.00000	1,861	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			750.00000	918	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,966.00000	1,804	34.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Put			789.00000	961	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,906.00000	1,749	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			829.00000	1,006	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,847.00000	1,695	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			871.00000	1,052	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,966.00000	1,804	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			789.00000	961	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,652.00000	1,526	34.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,026.00000	1,233	34.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,599.00000	1,484	34.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,073.00000	1,291	34.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,548.00000	1,443	34.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,121.00000	1,350	34.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,819.00000	1,669	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			892.00000	1,076	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,425.00000	1,329	35.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,298.00000	1,536	35.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,762.00000	1,616	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			935.00000	1,123	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,707.00000	1,565	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			980.00000	1,172	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,599.00000	1,484	34.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,073.00000	1,291	34.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,466.00000	1,366	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,239.00000	1,473	35.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,385.00000	1,294	35.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,358.00000	1,601	35.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,734.00000	1,591	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			958.00000	1,148	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,679.00000	1,545	34.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,003.00000	1,202	34.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,626.00000	1,504	34.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,049.00000	1,261	34.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,573.00000	1,463	34.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,097.00000	1,320	34.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,528.00000	1,423	35.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,151.00000	1,380	35.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,487.00000	1,385	35.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,210.00000	1,442	35.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,445.00000	1,347	35.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,268.00000	1,504	35.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,819.00000	1,669	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			892.00000	1,076	34.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			1,291.00000	1,198	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,515.00000	1,755	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Call			1,256.00000	1,159	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,580.00000	1,816	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			1,218.00000	1,121	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,642.00000	1,878	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1,178.00000	1,084	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,701.00000	1,941	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			890.00000	821	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,213.00000	2,478	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			858.00000	792	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,282.00000	2,549	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			827.00000	764	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,351.00000	2,621	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			769.00000	711	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,492.00000	2,768	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			741.00000	686	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,564.00000	2,843	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			714.00000	661	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,637.00000	2,918	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			687.00000	637	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,711.00000	2,994	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1,100.00000	1,013	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,823.00000	2,070	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,062.00000	978	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,885.00000	2,135	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1,026.00000	945	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			1,949.00000	2,202	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			990.00000	913	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,014.00000	2,270	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1,062.00000	978	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			1,885.00000	2,135	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			990.00000	913	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,014.00000	2,270	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			890.00000	821	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,213.00000	2,478	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			827.00000	764	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,351.00000	2,621	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			906.00000	836	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,179.00000	2,443	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			874.00000	807	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,247.00000	2,514	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			843.00000	778	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,316.00000	2,585	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			812.00000	751	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,386.00000	2,658	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			755.00000	698	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Put			2,528.00000	2,805	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			727.00000	673	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,601.00000	2,880	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			675.00000	625	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			2,748.00000	3,032	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			798.00000	737	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,421.00000	2,694	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			687.00000	637	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			2,711.00000	2,994	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			662.00000	614	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,785.00000	3,071	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			637.00000	591	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,861.00000	3,148	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			613.00000	569	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			2,937.00000	3,226	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			590.00000	548	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,014.00000	3,305	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			769.00000	711	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,492.00000	2,768	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			662.00000	614	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			2,785.00000	3,071	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			637.00000	591	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			2,861.00000	3,148	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1,081.00000	995	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,854.00000	2,102	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1,044.00000	962	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			1,917.00000	2,169	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			1,008.00000	929	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			1,981.00000	2,236	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			973.00000	897	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,046.00000	2,304	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			939.00000	866	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,112.00000	2,373	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			1,274.00000	1,179	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,547.00000	1,786	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1,198.00000	1,102	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,671.00000	1,909	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1,158.00000	1,066	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,731.00000	1,973	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,385.00000	1,294	35.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,358.00000	1,601	35.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,347.00000	1,259	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,420.00000	1,666	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			1,309.00000	1,218	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,483.00000	1,725	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call			1,274.00000	1,179	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,547.00000	1,786	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1,081.00000	995	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			1,854.00000	2,102	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,573.00000	1,463	34.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,097.00000	1,320	34.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,366.00000	1,276	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,389.00000	1,633	35.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,347.00000	1,259	35.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,420.00000	1,666	35.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.80640		17.13460		31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,613.00000	1,512	31.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,628.00000	1,855	31.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,651.00000	1,546	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,566.00000	1,790	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,490.00000	1,375	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			1,855.00000	2,068	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,373.00000	1,263	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,038.00000	2,256	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			1,154.00000	1,061	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,419.00000	2,654	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			965.00000	887	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			2,830.00000	3,080	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			922.00000	847	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			2,937.00000	3,191	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			1,025.00000	942	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,690.00000	2,935	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			1,171.00000	1,076	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,387.00000	2,620	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			1,206.00000	1,108	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,321.00000	2,552	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			1,040.00000	956	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,656.00000	2,900	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,576.00000	1,474	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,692.00000	1,918	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,923.00000	1,774	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,239.00000	1,418	30.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,771.00000	1,655	31.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,386.00000	1,599	31.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,796.00000	1,674	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,361.00000	1,568	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,949.00000	1,795	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,215.00000	1,389	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,750.00000	1,636	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,415.00000	1,630	31.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Call			2,003.00000	1,845	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,168.00000	1,339	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			2,315.00000	2,137	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			931.00000	1,081	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,406.00000	2,223	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			871.00000	1,016	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,499.00000	2,310	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			814.00000	954	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,375.00000	2,194	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			891.00000	1,038	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2,345.00000	2,166	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			911.00000	1,059	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,285.00000	2,110	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			951.00000	1,103	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,562.00000	2,370	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			778.00000	913	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,627.00000	2,431	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			742.00000	874	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2,406.00000	2,223	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			871.00000	1,016	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,659.00000	2,461	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			725.00000	855	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,929.00000	2,717	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			595.00000	710	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,860.00000	2,651	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			626.00000	745	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,792.00000	2,587	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			658.00000	780	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,725.00000	2,524	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			691.00000	817	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,594.00000	2,400	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			760.00000	894	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,530.00000	2,340	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			796.00000	933	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2,468.00000	2,281	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			833.00000	974	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,929.00000	2,717	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			595.00000	710	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,860.00000	2,651	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			626.00000	745	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,594.00000	2,400	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			760.00000	894	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,530.00000	2,340	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			796.00000	933	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,759.00000	2,555	30.60	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	15.05	Put			674.00000	799	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,692.00000	2,492	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			708.00000	836	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,437.00000	2,252	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			852.00000	995	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			2,256.00000	2,082	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			971.00000	1,126	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			2,285.00000	2,110	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			951.00000	1,103	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,227.00000	2,055	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			992.00000	1,148	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,169.00000	2,001	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,035.00000	1,194	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,895.00000	2,684	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			610.00000	727	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,826.00000	2,619	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			642.00000	763	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,759.00000	2,555	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			674.00000	799	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,692.00000	2,492	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			708.00000	836	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2,437.00000	2,252	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			852.00000	995	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2,375.00000	2,194	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			891.00000	1,038	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,113.00000	1,948	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,078.00000	1,241	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,057.00000	1,896	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,123.00000	1,290	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2,227.00000	2,055	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			992.00000	1,148	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			2,113.00000	1,948	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,078.00000	1,241	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			2,198.00000	2,028	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,013.00000	1,171	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			2,141.00000	1,974	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,056.00000	1,218	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,949.00000	1,795	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,215.00000	1,389	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,897.00000	1,754	30.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,262.00000	1,447	30.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,846.00000	1,713	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,311.00000	1,507	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2,169.00000	2,001	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,035.00000	1,194	30.60	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	16.30	Call			2,003.00000	1,845	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,168.00000	1,339	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,846.00000	1,713	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,311.00000	1,507	30.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,750.00000	1,636	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,415.00000	1,630	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			2,057.00000	1,896	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,123.00000	1,290	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,796.00000	1,674	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,361.00000	1,568	31.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,709.00000	1,599	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,475.00000	1,693	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,670.00000	1,564	31.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,535.00000	1,757	31.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,709.00000	1,599	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,475.00000	1,693	31.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,632.00000	1,529	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,597.00000	1,822	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,976.00000	1,820	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,191.00000	1,364	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,871.00000	1,734	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,287.00000	1,477	30.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,821.00000	1,694	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,336.00000	1,537	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,730.00000	1,618	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,445.00000	1,661	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,690.00000	1,581	31.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,505.00000	1,725	31.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			2,085.00000	1,922	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,100.00000	1,265	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			2,030.00000	1,870	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,145.00000	1,314	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,976.00000	1,820	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,191.00000	1,364	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,730.00000	1,618	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,445.00000	1,661	31.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,541.00000	1,434	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,756.00000	1,978	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,507.00000	1,394	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,822.00000	2,038	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,473.00000	1,356	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			1,888.00000	2,099	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,432.00000	1,318	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			1,948.00000	2,161	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,137.00000	1,045	31.78	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 12/06/2009 Currency Future	18.45	Put			2,453.00000	2,689	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			1,104.00000	1,015	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,520.00000	2,758	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,072.00000	985	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,587.00000	2,829	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,010.00000	928	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,725.00000	2,971	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			980.00000	900	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			2,795.00000	3,044	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			951.00000	873	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,866.00000	3,117	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,353.00000	1,245	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,069.00000	2,288	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,315.00000	1,209	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,131.00000	2,353	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			1,278.00000	1,175	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,193.00000	2,419	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,241.00000	1,141	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,257.00000	2,485	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,315.00000	1,209	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,131.00000	2,353	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			1,241.00000	1,141	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,257.00000	2,485	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			1,137.00000	1,045	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,453.00000	2,689	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			1,072.00000	985	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,587.00000	2,829	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			1,121.00000	1,030	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,486.00000	2,723	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			1,088.00000	1,000	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,553.00000	2,793	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			1,056.00000	970	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,621.00000	2,864	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			995.00000	914	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,760.00000	3,007	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			936.00000	860	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			2,902.00000	3,154	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			908.00000	834	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			2,973.00000	3,228	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			1,010.00000	928	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,725.00000	2,971	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			951.00000	873	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			2,866.00000	3,117	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			894.00000	822	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,010.00000	3,265	31.78	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 12/06/2009 Currency Future	19.35	Call			867.00000	797	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,083.00000	3,340	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			841.00000	773	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,156.00000	3,416	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			815.00000	749	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,231.00000	3,493	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			995.00000	914	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			2,760.00000	3,007	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			881.00000	809	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,046.00000	3,303	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			854.00000	785	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,119.00000	3,378	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,524.00000	1,414	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,789.00000	2,008	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,453.00000	1,337	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			1,918.00000	2,130	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,412.00000	1,299	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			1,978.00000	2,193	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,334.00000	1,227	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,099.00000	2,321	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			1,296.00000	1,192	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,162.00000	2,386	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			1,260.00000	1,158	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,225.00000	2,452	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			1,224.00000	1,125	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,289.00000	2,518	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,632.00000	1,529	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,597.00000	1,822	31.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,595.00000	1,495	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,660.00000	1,889	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,559.00000	1,454	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,724.00000	1,948	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,524.00000	1,414	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,789.00000	2,008	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,334.00000	1,227	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,099.00000	2,321	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,821.00000	1,694	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,336.00000	1,537	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,613.00000	1,512	31.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,628.00000	1,855	31.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,651.00000	1,546	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,566.00000	1,790	31.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,541.00000	1,434	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,756.00000	1,978	31.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,473.00000	1,356	31.78	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 12/06/2009 Currency Future	17.55	Put		1,888.00000	2,099	31.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.79060	13.05450		44.73	13,430,130.00	1,050	79,678.00
€ / R On 12/12/2008 Currency Future	13.05	Call		741.00000	674	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put		737.00000	933	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call		580.00000	532	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put		1,025.00000	1,242	47.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call		493.00000	456	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put		1,239.00000	1,466	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call		400.00000	373	49.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put		1,545.00000	1,783	49.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call		335.00000	314	51.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put		1,830.00000	2,073	51.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		1,687.00000	1,505	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		132.00000	215	40.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call		410.00000	383	49.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put		1,506.00000	1,742	49.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call		535.00000	492	47.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put		1,130.00000	1,352	47.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call		421.00000	392	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put		1,467.00000	1,702	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call		762.00000	692	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put		707.00000	901	45.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		1,056.00000	949	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		402.00000	558	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		923.00000	832	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		518.00000	692	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call		827.00000	749	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put		623.00000	808	44.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call		948.00000	854	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put		494.00000	664	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call		1,144.00000	1,025	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put		339.00000	485	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		1,417.00000	1,262	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		213.00000	321	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		1,381.00000	1,229	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		227.00000	338	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		1,454.00000	1,295	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		200.00000	304	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		1,381.00000	1,229	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		227.00000	338	41.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call		1,242.00000	1,108	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put		287.00000	417	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call		1,276.00000	1,136	42.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put		271.00000	396	42.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.15	Call			1,209.00000	1,080	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			304.00000	439	42.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,529.00000	1,363	41.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			175.00000	272	41.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,491.00000	1,328	41.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			187.00000	288	41.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,568.00000	1,397	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			163.00000	257	41.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,646.00000	1,469	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			142.00000	228	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,855.00000	1,657	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			101.00000	166	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,769.00000	1,580	40.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			115.00000	189	40.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,607.00000	1,433	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			152.00000	242	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,310.00000	1,166	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			256.00000	375	41.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,812.00000	1,618	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			108.00000	177	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,727.00000	1,542	40.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			123.00000	202	40.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,417.00000	1,262	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			213.00000	321	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,345.00000	1,197	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			241.00000	356	41.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			1,176.00000	1,052	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			321.00000	462	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,114.00000	999	42.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			359.00000	509	42.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,085.00000	974	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			380.00000	533	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			1,028.00000	924	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			424.00000	584	43.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,855.00000	1,657	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			101.00000	166	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,769.00000	1,580	40.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			115.00000	189	40.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,454.00000	1,295	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			200.00000	304	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			1,085.00000	974	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			380.00000	533	43.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			974.00000	877	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			470.00000	636	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			1,114.00000	999	42.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.30	Put			359.00000	509	42.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			1,001.00000	900	43.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			446.00000	610	43.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,607.00000	1,433	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			152.00000	242	41.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,242.00000	1,108	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			287.00000	417	42.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			1,056.00000	949	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			402.00000	558	43.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			948.00000	854	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			494.00000	664	44.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			898.00000	811	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			543.00000	720	44.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			974.00000	877	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			470.00000	636	43.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Call			874.00000	790	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			569.00000	749	44.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			783.00000	711	45.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			679.00000	870	45.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			741.00000	674	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			737.00000	933	45.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			702.00000	639	46.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			797.00000	999	46.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			665.00000	607	46.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			860.00000	1,066	46.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			850.00000	769	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			596.00000	778	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			805.00000	730	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			650.00000	839	45.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			850.00000	769	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			596.00000	778	44.73	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			721.00000	657	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			767.00000	966	45.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			683.00000	623	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			828.00000	1,032	46.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			647.00000	591	46.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			892.00000	1,100	46.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			612.00000	561	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			958.00000	1,170	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			520.00000	480	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,166.00000	1,389	48.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			468.00000	434	48.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,313.00000	1,543	48.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			444.00000	412	49.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,389.00000	1,622	49.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.30	Call			380.00000	355	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,625.00000	1,865	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			361.00000	339	50.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,706.00000	1,948	50.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			343.00000	322	51.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,789.00000	2,031	51.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			629.00000	576	46.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			925.00000	1,135	46.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			596.00000	546	47.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			991.00000	1,206	47.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			564.00000	519	47.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,060.00000	1,278	47.45	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			507.00000	468	48.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,202.00000	1,427	48.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			480.00000	445	48.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,276.00000	1,504	48.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			456.00000	423	48.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,351.00000	1,582	48.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			432.00000	402	49.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,428.00000	1,662	49.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			549.00000	505	47.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,095.00000	1,315	47.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			493.00000	456	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,239.00000	1,466	48.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			421.00000	392	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,467.00000	1,702	49.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			390.00000	364	50.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,585.00000	1,824	50.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			370.00000	347	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,666.00000	1,906	50.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			352.00000	330	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,747.00000	1,989	50.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,812.00000	1,618	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			108.00000	177	40.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			223.00000	211	53.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,518.00000	2,771	53.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			150.00000	141	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,246.00000	3,500	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			88.00000	82	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			3,984.00000	4,242	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			50.00000	47	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			4,745.00000	5,007	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			228.00000	217	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,474.00000	2,726	53.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			154.00000	145	55.60	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	16.10	Put			3,199.00000	3,455	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			92.00000	85	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			3,937.00000	4,195	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			52.00000	49	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,697.00000	4,958	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			2,121.00000	1,900	40.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			66.00000	110	40.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			612.00000	561	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			958.00000	1,170	46.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			266.00000	251	52.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,211.00000	2,460	52.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			178.00000	170	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			2,923.00000	3,180	55.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			113.00000	104	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,658.00000	3,914	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			64.00000	60	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,410.00000	4,670	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,492.00000	2,250	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			38.00000	59	39.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			326.00000	306	51.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			1,872.00000	2,115	51.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			217.00000	206	53.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,563.00000	2,816	53.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			147.00000	136	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,292.00000	3,546	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			85.00000	80	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,031.00000	4,289	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,786.00000	2,530	40.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			31.00000	40	40.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			2,031.00000	1,817	40.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			76.00000	126	40.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			380.00000	355	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,625.00000	1,865	50.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			252.00000	239	52.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,298.00000	2,548	52.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			169.00000	162	55.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,015.00000	3,272	55.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			105.00000	98	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,751.00000	4,007	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			3,228.00000	2,971	45.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			24.00000	30	45.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,443.00000	2,205	39.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			39.00000	64	39.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			480.00000	445	48.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,276.00000	1,504	48.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	14.65	Call			318.00000	298	51.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			1,914.00000	2,158	51.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			212.00000	201	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,607.00000	2,861	53.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			143.00000	132	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,339.00000	3,591	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			0.00000	3,217	47.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			0.00000	26	47.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			0.00000	2,433	39.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			0.00000	42	39.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			0.00000	1,735	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			0.00000	145	40.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			0.00000	228	53.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			0.00000	2,637	53.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			0.00000	155	55.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			0.00000	3,364	55.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.07990		13.34820		34.07	3,923,970.00	300	15,101.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,060.00000	984	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,062.00000	1,254	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			904.00000	843	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,355.00000	1,563	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			801.00000	751	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,603.00000	1,821	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			701.00000	661	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,903.00000	2,131	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			627.00000	594	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,179.00000	2,414	38.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			724.00000	682	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,826.00000	2,052	37.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			829.00000	776	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,530.00000	1,746	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			843.00000	789	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,495.00000	1,709	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			737.00000	693	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,788.00000	2,013	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,610.00000	1,472	31.55	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			462.00000	592	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,097.00000	1,019	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			999.00000	1,189	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,334.00000	1,232	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			686.00000	852	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,220.00000	1,130	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			822.00000	1,000	33.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,157.00000	1,074	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			908.00000	1,094	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			1,264.00000	1,170	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			766.00000	940	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,436.00000	1,321	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			587.00000	741	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,672.00000	1,528	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			424.00000	548	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,672.00000	1,528	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			424.00000	548	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,704.00000	1,557	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			406.00000	527	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,641.00000	1,500	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			443.00000	570	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,521.00000	1,393	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			523.00000	663	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,550.00000	1,418	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			502.00000	638	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,464.00000	1,345	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			565.00000	715	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,802.00000	1,646	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			354.00000	466	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,580.00000	1,445	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			482.00000	615	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,736.00000	1,586	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			388.00000	506	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,088.00000	1,905	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			240.00000	325	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,014.00000	1,837	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			265.00000	357	30.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,940.00000	1,771	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			292.00000	392	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,870.00000	1,708	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			322.00000	428	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,550.00000	1,418	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			502.00000	638	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,051.00000	1,871	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			253.00000	341	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,977.00000	1,804	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			279.00000	374	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,904.00000	1,739	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			306.00000	409	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,836.00000	1,677	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			338.00000	447	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,769.00000	1,616	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			371.00000	486	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,704.00000	1,557	31.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Put			406.00000	527	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,870.00000	1,708	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			322.00000	428	30.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,492.00000	1,369	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			544.00000	689	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,641.00000	1,500	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			443.00000	570	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,408.00000	1,298	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			610.00000	768	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,358.00000	1,254	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			660.00000	824	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,408.00000	1,298	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			610.00000	768	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,358.00000	1,254	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			660.00000	824	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,310.00000	1,211	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			712.00000	881	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,383.00000	1,276	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			635.00000	796	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,977.00000	1,804	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			279.00000	374	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,836.00000	1,677	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			338.00000	447	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,521.00000	1,393	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			523.00000	663	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,383.00000	1,276	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			635.00000	796	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,287.00000	1,190	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			739.00000	910	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,242.00000	1,150	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			793.00000	970	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			969.00000	903	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,221.00000	1,423	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			888.00000	829	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,390.00000	1,599	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			815.00000	763	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,566.00000	1,784	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,198.00000	1,111	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			850.00000	1,031	33.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,117.00000	1,037	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			969.00000	1,157	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,041.00000	967	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,093.00000	1,287	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			969.00000	903	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,221.00000	1,423	35.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.80	Call			1,287.00000	1,190	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			739.00000	910	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			936.00000	872	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,288.00000	1,492	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			761.00000	716	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,713.00000	1,936	37.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			987.00000	918	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,189.00000	1,388	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			801.00000	751	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,603.00000	1,821	36.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,126.00000	1,940	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			228.00000	310	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			987.00000	918	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,189.00000	1,388	35.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			608.00000	576	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,259.00000	2,496	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			506.00000	483	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,758.00000	3,003	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			423.00000	405	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,275.00000	3,525	41.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			344.00000	320	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,796.00000	4,040	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,264.00000	1,170	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			766.00000	940	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,023.00000	950	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,124.00000	1,321	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			679.00000	641	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,981.00000	2,211	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			562.00000	535	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,464.00000	2,705	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			470.00000	448	40.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,972.00000	3,218	40.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			393.00000	370	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,495.00000	3,740	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,078.00000	1,001	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,030.00000	1,221	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			492.00000	468	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,843.00000	3,088	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			387.00000	362	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,539.00000	3,783	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			278.00000	260	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,230.00000	4,480	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			196.00000	185	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,948.00000	5,205	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,204.00000	2,012	30.11	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	11.35	Put			206.00000	282	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			920.00000	858	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,321.00000	1,528	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			545.00000	519	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,547.00000	2,789	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			429.00000	410	41.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,231.00000	3,481	41.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			323.00000	301	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,925.00000	4,171	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			229.00000	215	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,631.00000	4,885	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,529.00000	2,317	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			130.00000	187	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			617.00000	585	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,219.00000	2,455	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			484.00000	461	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,886.00000	3,131	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			382.00000	355	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,584.00000	3,825	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			272.00000	254	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,274.00000	4,524	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,835.00000	2,605	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			86.00000	125	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,165.00000	1,976	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			217.00000	296	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			690.00000	651	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,942.00000	2,171	37.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			537.00000	512	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,589.00000	2,832	39.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			316.00000	295	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,968.00000	4,215	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,246.00000	3,000	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			48.00000	70	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			0.00000	3,229	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	49	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			0.00000	2,520	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	141	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			0.00000	815	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			0.00000	1,636	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			0.00000	631	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			0.00000	2,251	38.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			0.00000	497	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			0.00000	2,917	39.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	393	41.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			0.00000	3,613	41.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future			13.35140	13.61490		30.21	66,757.00	5	50.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,260.00000	1,170	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,245.00000	1,418	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,241.00000	1,153	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,276.00000	1,452	30.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		1,081.00000	986	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,566.00000	1,735	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		932.00000	849	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,817.00000	1,997	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		800.00000	728	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,085.00000	2,276	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		712.00000	647	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,297.00000	2,496	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		864.00000	786	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,949.00000	2,135	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		1,004.00000	915	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,689.00000	1,864	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		1,042.00000	950	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,627.00000	1,799	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		881.00000	802	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,916.00000	2,100	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,298.00000	1,204	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,183.00000	1,353	30.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,577.00000	1,441	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		862.00000	990	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,443.00000	1,336	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		978.00000	1,134	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1,358.00000	1,258	30.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,093.00000	1,257	30.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,469.00000	1,356	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		954.00000	1,105	29.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		1,661.00000	1,520	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		796.00000	918	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,932.00000	1,774	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		617.00000	722	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,900.00000	1,744	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		635.00000	743	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		1,964.00000	1,804	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		599.00000	702	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,900.00000	1,744	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		635.00000	743	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1,778.00000	1,629	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		713.00000	828	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1,808.00000	1,658	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		693.00000	806	29.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.65	Call			1,719.00000	1,574	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			754.00000	872	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,094.00000	1,927	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			529.00000	626	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,838.00000	1,686	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			673.00000	785	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,996.00000	1,834	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			581.00000	683	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,061.00000	1,896	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			546.00000	644	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,028.00000	1,865	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			563.00000	663	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,336.00000	2,156	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			421.00000	504	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,265.00000	2,089	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			450.00000	537	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,196.00000	2,023	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			481.00000	572	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,128.00000	1,959	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			513.00000	607	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,869.00000	1,715	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			654.00000	764	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,300.00000	2,122	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			435.00000	521	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,230.00000	2,056	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			465.00000	554	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,162.00000	1,991	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			497.00000	589	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,778.00000	1,629	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			713.00000	828	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,061.00000	1,896	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			546.00000	644	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,748.00000	1,601	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			733.00000	850	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,689.00000	1,547	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			775.00000	895	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,094.00000	1,927	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			529.00000	626	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,028.00000	1,865	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			563.00000	663	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,604.00000	1,467	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			839.00000	966	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,372.00000	2,190	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			407.00000	488	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,230.00000	2,056	29.37	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	11.85	Put			465.00000	554	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,719.00000	1,574	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			754.00000	872	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,549.00000	1,416	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			884.00000	1,014	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,495.00000	1,377	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			931.00000	1,075	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,604.00000	1,467	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			839.00000	966	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,748.00000	1,601	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			733.00000	850	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,632.00000	1,493	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			817.00000	942	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,932.00000	1,774	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			617.00000	722	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,869.00000	1,715	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			654.00000	764	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,632.00000	1,493	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			817.00000	942	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,577.00000	1,441	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			862.00000	990	29.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,522.00000	1,396	29.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			907.00000	1,045	29.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,495.00000	1,377	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			931.00000	1,075	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,398.00000	1,296	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,033.00000	1,195	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,318.00000	1,222	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,153.00000	1,321	30.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,279.00000	1,187	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,214.00000	1,385	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,205.00000	1,121	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,340.00000	1,519	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,417.00000	1,316	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,002.00000	1,164	29.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,379.00000	1,277	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,064.00000	1,226	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,338.00000	1,240	30.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,123.00000	1,289	30.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,279.00000	1,187	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,214.00000	1,385	30.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,379.00000	1,277	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,064.00000	1,226	30.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,223.00000	1,137	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,308.00000	1,485	30.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			1,188.00000	1,101	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,373.00000	1,549	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,154.00000	1,061	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,439.00000	1,610	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,023.00000	933	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,658.00000	1,831	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			986.00000	898	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,721.00000	1,897	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			950.00000	865	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,785.00000	1,964	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			915.00000	833	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,850.00000	2,031	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			848.00000	771	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,983.00000	2,170	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			816.00000	742	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,051.00000	2,241	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			785.00000	714	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,120.00000	2,312	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			755.00000	686	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,190.00000	2,385	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,121.00000	1,023	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,506.00000	1,672	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			968.00000	882	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,753.00000	1,930	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			898.00000	817	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,883.00000	2,066	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,004.00000	915	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,689.00000	1,864	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			968.00000	882	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,753.00000	1,930	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			898.00000	817	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,883.00000	2,066	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			832.00000	757	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,017.00000	2,205	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			770.00000	700	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,155.00000	2,349	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			740.00000	673	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,226.00000	2,422	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			684.00000	622	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,370.00000	2,570	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			658.00000	597	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,443.00000	2,646	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			632.00000	574	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,517.00000	2,723	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			607.00000	551	31.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Put			2,592.00000	2,800	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			832.00000	757	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,017.00000	2,205	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			800.00000	728	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,085.00000	2,276	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			684.00000	622	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,370.00000	2,570	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,081.00000	986	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,566.00000	1,735	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,188.00000	1,101	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,373.00000	1,549	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,171.00000	1,081	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,406.00000	1,579	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,137.00000	1,042	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,472.00000	1,641	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,101.00000	1,005	31.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,536.00000	1,703	31.02	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.55200		271.14900		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			61,492.00000	55,523	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2.00000	3	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.71700		279.33200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			286.93100		287.47000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			295.14500		295.60800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.66500		114.73200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.97900		118.04800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.37800		121.44700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.77700		124.84600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.58050		273.15600		0.00	0.00	0	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			4,075.00000	2,068	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			12,515.00000	16,263	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.45800		281.04950		0.00	0.00	0	275.00
GOVI On 07/05/2009 jGovi			288.53650		289.14300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			295.98500		296.47100		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.52000		335.52000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.40800		345.40800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.86600		355.69700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.68700		10.48800		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
J157 On 15/09/2015 jSwap			9.34100		9.21400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.58200		8.49200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.57100		9.43500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.17900		9.07700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.21100		9.11400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.09500		8.99900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.35000		12.32500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.37800		12.34800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.64700		11.48800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.76200		10.59100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.12500		9.87300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.58300		9.28400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.26700		10.04900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.81700		9.55300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.44900		9.15900		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			9.19600		8.88500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.68400		9.63600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.14500		8.98100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.96400		8.80800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.83400		8.68400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.32100		9.28400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.79400		8.69300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.67200		8.57200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.57700		8.47700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.79755		11.79800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87200		11.87100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10200		12.09100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.88700		260.55500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.39800		268.08400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			275.10000		275.80500		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
OTH1 On 06/08/2009 Index Future			282.80200		283.52600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.65200		9.43600		3.00	215,930.64	2	3,526.00
R153 On 06/11/2008 Bond Future	9.25	Call			65.00000	9	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			379.00000	687	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			1.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,167.00000	1,530	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			10.00000	1	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			749.00000	1,103	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.35500		9.10100		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,532.00000	1,251	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			221.00000	313	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			9.01500		8.71100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,901.00000	1,685	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,228.00000	1,393	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.32800		8.01200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,202.00000	2,997	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,439.00000	1,558	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,358.00000	3,148	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,345.00000	1,458	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.07300		9.04100		8.80	870,094.75	7	9,073.00
R157 On 06/11/2008 Bond Future	8.75	Call			102.00000	60	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,787.00000	1,928	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,624.00000	2,438	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			27.00000	25	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call			5,344.00000	5,160	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.00	Put			0.00000	0	9.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,686.00000	6,502	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			0.00000	0	9.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future			8.95600		8.92300		8.80	0.00	0	5,095.00
R157 On 05/02/2009 Bond Future	8.75	Call			1,868.00000	1,776	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,842.00000	2,935	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,342.00000	3,215	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,529.00000	1,587	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,249.00000	4,108	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,073.00000	1,116	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,341.00000	6,178	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			499.00000	521	9.10	0.00	0	600.00
R157 On 07/05/2009 Bond Future			8.83800		8.80400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,658.00000	3,546	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,594.00000	2,667	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.67900		8.65400		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,109.00000	4,011	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
R157 On 06/08/2009 Bond Future	9.25	Put			992.00000	1,026	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.77400		8.75300		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			2,591.00000	2,802	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.67900		8.65800		0.00	0.00	0	2,650.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,799.00000	5,591	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			30.00000	35	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.59000		8.56800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,634.00000	4,444	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			361.00000	394	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.55700		8.53800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			5,070.00000	4,911	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			524.00000	557	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.27700		12.24300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			23.00000	15	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,052.00000	1,055	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.55600		11.51700		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			3.00000	2	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			42.00000	43	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.54100		11.32800		0.58	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			123.00000	100	0.58	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			220.00000	260	0.58	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.20000		9.16800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			1.00000	0	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,924.00000	2,069	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.04100		9.00800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,650.00000	1,549	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			581.00000	627	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.88500		8.85000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,481.00000	2,374	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			764.00000	810	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.82900		8.80400		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,827.00000	2,754	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			977.00000	1,009	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.08200		9.05100		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			3,273.00000	3,453	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.96100		8.92900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,180.00000	2,037	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			355.00000	395	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			8.84100		8.80800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,009.00000	1,890	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			922.00000	991	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.79100		8.76900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,367.00000	3,274	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			719.00000	750	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.08300		9.05100		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			3,521.00000	3,720	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.97000		8.93800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,212.00000	2,054	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			301.00000	342	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.86300		8.83000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,978.00000	1,850	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			937.00000	1,012	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.82200		8.79300		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,365.00000	3,232	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			637.00000	679	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.20900		9.17700		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			4,706.00000	4,830	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.02900		8.99500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,525.00000	1,437	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			570.00000	610	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.85500		8.82000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,745.00000	1,668	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,091.00000	1,142	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.79000		8.76600		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,634.00000	2,575	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			957.00000	982	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.06300		9.03200		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			3,474.00000	3,671	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.95800		8.92500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,265.00000	2,094	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			232.00000	270	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.86100		8.82800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,917.00000	1,784	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			837.00000	912	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.82400		8.80000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,307.00000	3,190	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/08/2009 Bond Future	9.25	Put			545.00000	578	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			9.02400		8.99700		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			1,635.00000	1,811	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.91400		8.88700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			521.00000	458	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			1,424.00000	1,537	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.84000		8.81500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,032.00000	957	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,458.00000	1,546	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.79800		8.77900		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,447.00000	3,348	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			463.00000	488	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.38500		8.36400		0.00	4,598,049.95	59	5,947.00
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			5,653.00000	5,835	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.30400		8.28300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,923.00000	5,739	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.22700		8.20600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,605.00000	6,420	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			7.00000	9	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.19000		8.17400		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			5,024.00000	4,891	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			123.00000	133	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.04100		269.60900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.81600		277.40000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.79000		285.38900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.76400		293.37800		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.62760		6.77060		44.70	13,917,960.00	2,100	7,413.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			395.00000	352	45.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			374.00000	475	45.40	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			438.00000	390	44.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			318.00000	413	44.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			416.00000	371	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			346.00000	443	45.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			337.00000	303	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			467.00000	575	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			163.00000	145	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			892.00000	1,017	47.60	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	7.60	Call			142.00000	126	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			971.00000	1,099	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			200.00000	177	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			780.00000	900	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			244.00000	216	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			673.00000	788	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			288.00000	261	47.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			568.00000	683	47.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			320.00000	288	46.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			499.00000	610	46.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			486.00000	432	44.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			265.00000	355	44.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			598.00000	527	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			178.00000	249	42.38	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			666.00000	583	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			146.00000	205	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			739.00000	648	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			118.00000	171	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			539.00000	477	43.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			218.00000	299	43.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			702.00000	615	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			132.00000	188	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			539.00000	477	43.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			218.00000	299	43.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			438.00000	390	44.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			318.00000	413	44.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			375.00000	335	45.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			404.00000	507	45.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			355.00000	318	46.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			435.00000	541	46.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			486.00000	432	44.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			265.00000	355	44.04	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			461.00000	411	44.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			291.00000	383	44.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			632.00000	554	42.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			161.00000	227	42.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			568.00000	501	42.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			197.00000	274	42.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			512.00000	454	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			241.00000	326	43.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			337.00000	303	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			467.00000	575	46.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			304.00000	274	47.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			533.00000	646	47.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			288.00000	261	47.59	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	7.05	Put		568.00000	683	47.59	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		260.00000	230	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		640.00000	752	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		229.00000	202	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		708.00000	825	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		320.00000	288	46.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		499.00000	610	46.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		260.00000	230	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		640.00000	752	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		568.00000	501	42.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		197.00000	274	42.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		274.00000	245	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		603.00000	717	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		776.00000	683	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		106.00000	155	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call		855.00000	754	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put		84.00000	127	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call		632.00000	554	42.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put		161.00000	227	42.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		375.00000	335	45.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		404.00000	507	45.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call		1,021.00000	909	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put		51.00000	81	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call		936.00000	830	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put		66.00000	102	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call		1,065.00000	950	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put		44.00000	72	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call		978.00000	869	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put		58.00000	91	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		895.00000	792	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		74.00000	114	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		815.00000	718	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		95.00000	141	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call		739.00000	648	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put		118.00000	171	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call		815.00000	718	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put		95.00000	141	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call		895.00000	792	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put		74.00000	114	41.74	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		175.00000	155	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		854.00000	978	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call		152.00000	135	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put		931.00000	1,058	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call		175.00000	155	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put		854.00000	978	47.60	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	Call			152.00000	135	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			931.00000	1,058	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			132.00000	118	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			1,011.00000	1,140	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			114.00000	102	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,093.00000	1,224	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			244.00000	216	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			673.00000	788	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			214.00000	190	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			743.00000	862	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			187.00000	166	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			816.00000	938	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			122.00000	110	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,052.00000	1,182	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			106.00000	95	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,135.00000	1,267	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			91.00000	82	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,220.00000	1,354	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			78.00000	71	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,307.00000	1,443	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			187.00000	166	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			816.00000	938	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			122.00000	110	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			1,052.00000	1,182	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			91.00000	82	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,220.00000	1,354	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			214.00000	190	47.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			743.00000	862	47.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.74670		6.88390		33.52	0.00	0	1,736.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			529.00000	495	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			546.00000	648	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			589.00000	548	33.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			455.00000	552	33.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			549.00000	512	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			515.00000	615	34.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			477.00000	448	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			643.00000	751	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			294.00000	270	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,060.00000	1,174	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			256.00000	236	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,172.00000	1,289	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			337.00000	310	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			953.00000	1,063	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			402.00000	369	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			819.00000	922	35.50	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	7.15	Call			445.00000	419	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			711.00000	822	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			460.00000	433	35.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			677.00000	786	35.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			609.00000	568	33.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			425.00000	521	33.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			730.00000	671	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			296.00000	374	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			792.00000	719	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			258.00000	322	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			857.00000	779	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			223.00000	283	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			675.00000	628	32.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			341.00000	432	32.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			824.00000	749	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			240.00000	302	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			675.00000	628	32.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			341.00000	432	32.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			511.00000	478	34.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			577.00000	682	34.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			493.00000	463	34.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			609.00000	716	34.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			609.00000	568	33.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			425.00000	521	33.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			652.00000	608	32.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			368.00000	461	32.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			630.00000	588	33.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			396.00000	491	33.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			760.00000	695	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			276.00000	348	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			700.00000	649	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			316.00000	403	32.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			569.00000	530	33.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			485.00000	583	33.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			529.00000	495	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			546.00000	648	34.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			730.00000	671	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			296.00000	374	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			477.00000	448	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			643.00000	751	35.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			891.00000	811	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			207.00000	264	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			760.00000	695	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			276.00000	348	31.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			445.00000	419	35.50	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	7.15	Put			711.00000	822	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			430.00000	402	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			746.00000	855	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			402.00000	369	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			819.00000	922	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			369.00000	338	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			885.00000	991	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			416.00000	385	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			782.00000	888	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			385.00000	353	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			851.00000	957	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			569.00000	530	33.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			485.00000	583	33.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			630.00000	588	33.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			396.00000	491	33.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			511.00000	478	34.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			577.00000	682	34.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			961.00000	876	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			178.00000	229	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			891.00000	811	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			207.00000	264	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,111.00000	1,016	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			127.00000	169	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,035.00000	944	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			151.00000	198	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,072.00000	980	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			139.00000	183	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			998.00000	910	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			164.00000	213	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			926.00000	843	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			192.00000	246	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			926.00000	843	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			192.00000	246	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			430.00000	402	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			746.00000	855	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			369.00000	338	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			885.00000	991	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			353.00000	324	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			919.00000	1,027	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			322.00000	296	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			989.00000	1,099	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			308.00000	283	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,024.00000	1,136	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			281.00000	258	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,097.00000	1,212	35.50	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	Call			233.00000	215	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,249.00000	1,368	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			233.00000	215	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,249.00000	1,368	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			212.00000	195	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,328.00000	1,449	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			192.00000	178	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,408.00000	1,531	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			174.00000	161	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,490.00000	1,615	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			268.00000	247	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,134.00000	1,250	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			244.00000	225	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,210.00000	1,328	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			222.00000	205	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,288.00000	1,408	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			202.00000	186	35.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,368.00000	1,490	35.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.86070		6.99180		29.66	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			625.00000	587	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			633.00000	726	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			682.00000	639	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			540.00000	629	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			643.00000	604	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			601.00000	693	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			573.00000	540	30.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			731.00000	829	30.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			371.00000	341	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,179.00000	1,281	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			344.00000	316	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,252.00000	1,356	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			431.00000	397	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,039.00000	1,136	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			499.00000	459	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			907.00000	999	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			542.00000	512	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			800.00000	901	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			557.00000	526	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			765.00000	865	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			702.00000	658	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	598	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			812.00000	756	28.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			370.00000	445	28.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			872.00000	799	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			330.00000	389	27.50	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	6.40	Call			902.00000	828	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			311.00000	368	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			761.00000	717	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			419.00000	506	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			902.00000	828	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			311.00000	368	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			761.00000	717	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			419.00000	506	28.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			682.00000	639	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			540.00000	629	29.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			607.00000	571	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			665.00000	760	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			590.00000	555	30.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			698.00000	794	30.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			740.00000	697	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			448.00000	536	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			841.00000	777	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			350.00000	417	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			783.00000	736	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			391.00000	475	28.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			662.00000	621	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			571.00000	661	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			966.00000	888	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			275.00000	328	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			662.00000	621	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			571.00000	661	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			740.00000	697	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			448.00000	536	29.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			557.00000	526	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			765.00000	865	31.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			527.00000	494	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			835.00000	933	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			499.00000	459	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			907.00000	999	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			464.00000	427	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			972.00000	1,066	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			721.00000	678	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			479.00000	567	29.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			573.00000	540	30.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			731.00000	829	30.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			513.00000	476	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			871.00000	966	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			481.00000	443	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			940.00000	1,032	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,033.00000	951	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			241.00000	290	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,175.00000	1,085	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			183.00000	224	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,103.00000	1,017	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			211.00000	256	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,033.00000	951	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			241.00000	290	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			966.00000	888	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			275.00000	328	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			702.00000	658	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	598	29.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,138.00000	1,050	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			196.00000	240	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,067.00000	983	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			226.00000	273	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			999.00000	919	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			258.00000	309	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			934.00000	858	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			292.00000	347	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,067.00000	983	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			226.00000	273	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			447.00000	412	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,006.00000	1,101	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			415.00000	382	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,074.00000	1,171	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			527.00000	494	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			835.00000	933	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			400.00000	368	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,108.00000	1,207	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			400.00000	368	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,108.00000	1,207	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			371.00000	341	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,179.00000	1,281	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			344.00000	316	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,252.00000	1,356	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			318.00000	293	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,326.00000	1,432	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			294.00000	271	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,403.00000	1,510	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			272.00000	250	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,480.00000	1,590	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			251.00000	231	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,559.00000	1,671	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			272.00000	250	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,480.00000	1,590	31.33	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	Call		607.00000	571	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		665.00000	760	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		447.00000	412	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,006.00000	1,101	31.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		872.00000	799	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		330.00000	389	27.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		643.00000	604	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		601.00000	693	30.07	0.00	0	0.00

Total for Derivatives:							330,066,668.84	31,961	567,730.00
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Grand Total:							330,066,668.84	31,961	567,730.00
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