



# Daily MTM Report

Daily summary for 05/11/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR2 On 19/01/2009 Bond			19.32500	19.34200			0.00	0	0.00
R153 On 31/08/2010 Bond			9.19000	9.42500			54,533,460,000.00	5,934,000	0.00
R157 On 15/09/2015 Bond			8.69000	8.86000			34,195,150,000.00	3,935,000	0.00
R186 On 21/12/2026 Bond			8.39000	8.52500			35,279,950,000.00	4,205,000	0.00
R196 On 28/02/2009 Bond			12.30600	12.30800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.82000	8.99000			36,338,400,000.00	4,120,000	1,713,000.00
R203 On 15/09/2017 Bond			8.70000	8.86500			18,731,100,000.00	2,153,000	0.00
R204 On 21/12/2018 Bond			8.70500	8.86500			19,960,565,000.00	2,293,000	0.00
R206 On 15/01/2014 Bond			8.83000	9.00000			9,827,790,000.00	1,113,000	0.00
R207 On 15/01/2020 Bond			8.69000	8.84500			14,103,870,000.00	1,623,000	0.00
R208 On 31/03/2021 Bond			8.65000	8.79900			7,413,050,000.00	857,000	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				8.00000	8.12500			9,528,000,000.00	1,191,000	0.00
<b>Total for j-Bonds:</b>								<b>139,911,335,000.00</b>	<b>27,424,000</b>	<b>1,713,000.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			9.79180		9.94250		40.67	43,279,756.00	4,420	134,944.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			644.00000	445	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			651.00000	603	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			585.00000	394	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			742.00000	703	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			585.00000	394	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			742.00000	703	42.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			361.00000	218	46.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,269.00000	1,276	46.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			686.00000	482	40.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			594.00000	540	40.95	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			514.00000	336	43.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			871.00000	845	43.45	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			309.00000	180	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,467.00000	1,488	47.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			290.00000	167	48.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,548.00000	1,575	48.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			452.00000	288	44.57	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			1,009.00000	996	44.57	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			273.00000	155	48.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,631.00000	1,663	48.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			241.00000	132	49.23	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			385.00000	236	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,192.00000	1,194	45.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,799.00000	1,840	49.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			498.00000	323	43.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			905.00000	882	43.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,282.00000	2,117	45.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			40.00000	25	45.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			373.00000	227	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,230.00000	1,235	46.06	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Call			804.00000	591	39.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			462.00000	399	39.73	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			830.00000	615	39.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			437.00000	373	39.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,095.00000	876	37.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			252.00000	185	37.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			911.00000	694	38.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			368.00000	302	38.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			969.00000	751	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			326.00000	259	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			856.00000	641	39.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			414.00000	349	39.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			1,029.00000	812	37.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			287.00000	220	37.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			911.00000	694	38.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			368.00000	302	38.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,163.00000	947	37.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			220.00000	155	37.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,128.00000	910	37.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			236.00000	168	37.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,462.00000	1,267	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			119.00000	75	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,270.00000	1,062	37.18	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			177.00000	120	37.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,584.00000	1,397	37.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			92.00000	55	37.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,629.00000	1,442	37.26	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			87.00000	50	37.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,675.00000	1,486	37.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			82.00000	45	37.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,766.00000	1,580	37.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			74.00000	38	37.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,720.00000	1,532	37.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			78.00000	40	37.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,905.00000	1,726	39.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			62.00000	34	39.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,998.00000	1,823	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			56.00000	31	41.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,543.00000	1,353	37.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			100.00000	61	37.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,092.00000	1,921	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			50.00000	29	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,905.00000	1,726	39.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			62.00000	34	39.96	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,812.00000	1,628	38.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			70.00000	37	38.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,383.00000	1,183	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			141.00000	91	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,812.00000	1,628	38.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.20	Put			70.00000	37	38.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,462.00000	1,267	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			119.00000	75	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,307.00000	1,102	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			165.00000	110	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,187.00000	2,019	43.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			45.00000	27	43.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,092.00000	1,921	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			50.00000	29	42.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,720.00000	1,532	37.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			78.00000	40	37.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,140.00000	1,970	43.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			47.00000	28	43.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,045.00000	1,872	41.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			53.00000	30	41.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,952.00000	1,774	40.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			59.00000	33	40.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,858.00000	1,677	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			66.00000	35	39.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,502.00000	1,310	37.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			109.00000	68	37.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,422.00000	1,225	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			130.00000	83	37.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,234.00000	1,023	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			191.00000	131	37.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,383.00000	1,183	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			141.00000	91	37.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,307.00000	1,102	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			165.00000	110	37.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,345.00000	1,142	37.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			152.00000	100	37.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,270.00000	1,062	37.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			177.00000	120	37.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,198.00000	985	37.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			205.00000	143	37.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			1,062.00000	844	37.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			269.00000	202	37.61	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			999.00000	781	38.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			306.00000	239	38.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			939.00000	722	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			347.00000	280	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			883.00000	667	39.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			391.00000	325	39.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,095.00000	876	37.38	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			252.00000	185	37.38	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	9.20	Call			1,029.00000	812	37.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			287.00000	220	37.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			708.00000	502	40.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			566.00000	510	40.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			623.00000	427	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			681.00000	635	41.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			548.00000	364	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			806.00000	772	42.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,629.00000	1,442	37.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			87.00000	50	37.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			708.00000	502	40.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			566.00000	510	40.67	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			755.00000	545	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			512.00000	453	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			665.00000	463	41.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			622.00000	571	41.22	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			755.00000	545	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			512.00000	453	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			969.00000	751	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			326.00000	259	38.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			731.00000	523	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			539.00000	481	40.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			644.00000	445	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			651.00000	603	41.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			566.00000	379	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			774.00000	737	42.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			329.00000	194	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,386.00000	1,402	47.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			177.00000	89	51.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,234.00000	2,297	51.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			129.00000	53	51.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,687.00000	2,761	51.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			531.00000	350	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			838.00000	808	43.17	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			282.00000	161	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,589.00000	1,619	48.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			206.00000	108	50.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			2,014.00000	2,066	50.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			151.00000	69	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,459.00000	2,527	51.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			939.00000	722	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			347.00000	280	38.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			498.00000	323	43.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			905.00000	882	43.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			265.00000	149	48.68	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	11.35	Put			1,672.00000	1,707	48.68	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			194.00000	100	50.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			2,101.00000	2,158	50.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			142.00000	62	51.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,550.00000	2,620	51.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			111.00000	40	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,918.00000	2,998	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			438.00000	277	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			1,045.00000	1,035	44.84	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			171.00000	85	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,279.00000	2,344	51.24	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			108.00000	38	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,965.00000	3,046	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			61.00000	16	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,668.00000	3,774	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			32.00000	6	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,390.00000	4,515	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,198.00000	985	37.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			205.00000	143	37.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			467.00000	299	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			974.00000	957	44.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			182.00000	92	50.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,190.00000	2,250	50.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			114.00000	42	51.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,872.00000	2,951	51.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			66.00000	18	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,573.00000	3,676	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			35.00000	7	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,293.00000	4,416	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			122.00000	47	51.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,779.00000	2,855	51.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			71.00000	20	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,479.00000	3,578	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			38.00000	8	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,196.00000	4,316	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			227.00000	121	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,884.00000	1,930	49.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			87.00000	27	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,245.00000	3,335	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			47.00000	11	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,955.00000	4,069	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,867.00000	2,705	51.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			25.00000	13	51.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,014.00000	2,853	53.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			22.00000	11	53.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.70	Call			397.00000	246	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			1,155.00000	1,154	45.58	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			249.00000	137	49.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,757.00000	1,795	49.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			156.00000	73	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,414.00000	2,481	51.21	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			98.00000	32	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			3,106.00000	3,190	51.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			0.00000	3,001	54.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			0.00000	9	54.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			0.00000	2,264	47.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			0.00000	22	47.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.02510		10.18010		34.51	5,152,901.40	514	17,611.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			992.00000	762	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			1,012.00000	937	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			954.00000	728	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,073.00000	1,003	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			935.00000	711	35.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,105.00000	1,036	35.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			672.00000	462	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,592.00000	1,537	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			582.00000	384	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,802.00000	1,759	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			568.00000	372	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,838.00000	1,797	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			528.00000	339	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,948.00000	1,914	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			705.00000	491	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,525.00000	1,466	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			849.00000	621	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,269.00000	1,196	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,441.00000	2,224	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			161.00000	99	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			792.00000	569	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,362.00000	1,294	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			1,183.00000	942	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			753.00000	666	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,436.00000	1,180	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			556.00000	455	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,319.00000	1,063	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			639.00000	538	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,209.00000	963	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			729.00000	638	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,377.00000	1,121	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			597.00000	495	33.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,264.00000	1,007	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			683.00000	582	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,497.00000	1,243	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			517.00000	417	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,793.00000	1,547	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			363.00000	272	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,758.00000	1,511	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			378.00000	286	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,899.00000	1,657	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			319.00000	232	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,899.00000	1,657	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			319.00000	232	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,935.00000	1,695	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			305.00000	220	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,046.00000	1,811	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			266.00000	186	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,009.00000	1,772	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			278.00000	197	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,972.00000	1,733	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			291.00000	208	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,122.00000	1,890	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			242.00000	165	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,935.00000	1,695	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			305.00000	220	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,318.00000	2,096	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			188.00000	121	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,239.00000	2,012	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			209.00000	137	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,160.00000	1,930	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			230.00000	155	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,084.00000	1,850	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			254.00000	175	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,863.00000	1,620	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			333.00000	245	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,724.00000	1,476	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			394.00000	301	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,084.00000	1,850	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			254.00000	175	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			2,009.00000	1,772	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			278.00000	197	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,724.00000	1,476	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			394.00000	301	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,657.00000	1,407	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			427.00000	331	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,359.00000	2,138	33.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.00	Put			179.00000	113	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,278.00000	2,054	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			198.00000	129	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,199.00000	1,971	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			219.00000	146	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,828.00000	1,583	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			348.00000	258	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,278.00000	2,054	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			198.00000	129	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,199.00000	1,971	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			219.00000	146	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,828.00000	1,583	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			348.00000	258	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,758.00000	1,511	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			378.00000	286	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,690.00000	1,441	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			410.00000	316	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,318.00000	2,096	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			188.00000	121	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,239.00000	2,012	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			209.00000	137	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,863.00000	1,620	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			333.00000	245	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,122.00000	1,890	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			242.00000	165	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,624.00000	1,373	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			444.00000	348	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,560.00000	1,307	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			480.00000	381	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,497.00000	1,243	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			517.00000	417	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,560.00000	1,307	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			480.00000	381	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,377.00000	1,121	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			597.00000	495	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,264.00000	1,007	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			683.00000	582	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,209.00000	963	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			729.00000	638	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,690.00000	1,441	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			410.00000	316	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,436.00000	1,180	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			556.00000	455	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,157.00000	920	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			777.00000	695	33.94	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	9.90	Call			1,116.00000	877	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			836.00000	752	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			1,074.00000	837	34.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			893.00000	812	34.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			1,157.00000	920	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			777.00000	695	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			1,116.00000	877	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			836.00000	752	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,032.00000	799	34.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			952.00000	873	34.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,406.00000	1,150	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			576.00000	475	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,348.00000	1,091	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			618.00000	516	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,291.00000	1,035	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			661.00000	559	33.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,236.00000	985	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			706.00000	610	33.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			1,136.00000	899	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			806.00000	723	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			1,095.00000	857	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			865.00000	782	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,052.00000	817	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			922.00000	842	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,012.00000	780	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			981.00000	905	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			899.00000	676	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,169.00000	1,101	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			865.00000	639	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,235.00000	1,164	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			829.00000	603	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,299.00000	1,228	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			756.00000	537	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,426.00000	1,361	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			722.00000	506	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,492.00000	1,431	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			688.00000	476	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,558.00000	1,501	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			656.00000	448	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,626.00000	1,573	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			1,052.00000	817	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			922.00000	842	34.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			1,012.00000	780	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			981.00000	905	34.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			972.00000	745	35.25	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	10.25	Put			1,042.00000	970	35.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			865.00000	639	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,235.00000	1,164	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			829.00000	603	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,299.00000	1,228	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			954.00000	728	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			1,073.00000	1,003	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			917.00000	695	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,137.00000	1,070	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			882.00000	657	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,202.00000	1,132	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			811.00000	586	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,331.00000	1,261	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			774.00000	553	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,394.00000	1,327	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			739.00000	521	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,459.00000	1,396	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			774.00000	553	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,394.00000	1,327	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			641.00000	435	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,661.00000	1,610	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			611.00000	409	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,731.00000	1,684	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			611.00000	409	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,731.00000	1,684	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			554.00000	361	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,874.00000	1,836	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			502.00000	318	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,022.00000	1,993	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			478.00000	298	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,098.00000	2,073	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			454.00000	279	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,174.00000	2,154	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			432.00000	262	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,252.00000	2,237	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			688.00000	476	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,558.00000	1,501	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			656.00000	448	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,626.00000	1,573	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			626.00000	422	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,696.00000	1,646	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			596.00000	396	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,766.00000	1,721	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			541.00000	350	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,911.00000	1,875	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.65	Call			515.00000	328	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,985.00000	1,953	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			490.00000	308	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,060.00000	2,033	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			466.00000	289	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,136.00000	2,113	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			478.00000	298	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,098.00000	2,073	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			1,032.00000	799	34.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			952.00000	873	34.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			992.00000	762	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			1,012.00000	937	35.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			849.00000	621	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,269.00000	1,196	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			917.00000	695	35.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,137.00000	1,070	35.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.23340		10.39400		31.19	347,935.60	34	2,072.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,162.00000	922	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,168.00000	1,089	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,107.00000	872	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,263.00000	1,189	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1,107.00000	872	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,263.00000	1,189	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			824.00000	603	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,780.00000	1,719	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			731.00000	520	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,987.00000	1,936	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			717.00000	507	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,023.00000	1,973	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			674.00000	470	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,130.00000	2,087	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			875.00000	648	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,681.00000	1,615	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,002.00000	766	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,458.00000	1,382	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,072.00000	841	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,328.00000	1,257	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			964.00000	731	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,520.00000	1,447	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,348.00000	1,097	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			904.00000	814	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,592.00000	1,331	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			698.00000	597	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,480.00000	1,218	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			786.00000	685	30.18	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	9.90	Call			1,374.00000	1,117	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			880.00000	784	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,535.00000	1,274	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			741.00000	640	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,426.00000	1,165	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			832.00000	731	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,650.00000	1,390	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			656.00000	556	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,931.00000	1,676	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			487.00000	393	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,931.00000	1,676	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			487.00000	393	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,032.00000	1,779	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			438.00000	346	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			2,066.00000	1,815	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			422.00000	331	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,100.00000	1,850	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			406.00000	317	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,170.00000	1,923	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			376.00000	290	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,135.00000	1,886	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			391.00000	303	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,279.00000	2,035	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			335.00000	252	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,135.00000	1,886	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			391.00000	303	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,998.00000	1,745	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			454.00000	361	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,427.00000	2,190	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			283.00000	206	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,352.00000	2,112	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			308.00000	228	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,206.00000	1,960	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			362.00000	277	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,866.00000	1,609	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			522.00000	426	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,803.00000	1,544	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			559.00000	461	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,390.00000	2,151	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			296.00000	217	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,315.00000	2,073	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			321.00000	240	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,242.00000	1,997	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			348.00000	264	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,964.00000	1,710	30.18	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	8.90	Put			470.00000	377	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,898.00000	1,642	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			504.00000	409	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,834.00000	1,577	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			540.00000	443	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,582.00000	2,351	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			238.00000	167	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,504.00000	2,270	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			260.00000	186	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,206.00000	1,960	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			362.00000	277	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,279.00000	2,035	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			335.00000	252	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,466.00000	2,230	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			272.00000	196	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,315.00000	2,073	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			321.00000	240	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,964.00000	1,710	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			470.00000	377	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,170.00000	1,923	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			376.00000	290	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,100.00000	1,850	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			406.00000	317	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			2,032.00000	1,779	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			438.00000	346	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,834.00000	1,577	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			540.00000	443	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,771.00000	1,512	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			577.00000	479	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,710.00000	1,450	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			616.00000	517	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,771.00000	1,512	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			577.00000	479	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,480.00000	1,218	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			786.00000	685	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,535.00000	1,274	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			741.00000	640	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,323.00000	1,076	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			929.00000	842	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,283.00000	1,035	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			989.00000	901	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,241.00000	995	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,047.00000	962	31.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,710.00000	1,450	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			616.00000	517	30.18	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	9.80	Call			1,426.00000	1,165	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			832.00000	731	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,283.00000	1,035	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			989.00000	901	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,201.00000	958	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,107.00000	1,025	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,650.00000	1,390	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			656.00000	556	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,374.00000	1,117	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			880.00000	784	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,564.00000	1,302	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			720.00000	618	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,508.00000	1,246	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			764.00000	662	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,453.00000	1,191	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			809.00000	708	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,400.00000	1,138	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			856.00000	755	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,303.00000	1,055	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			959.00000	871	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,262.00000	1,015	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,018.00000	931	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1,221.00000	976	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,077.00000	993	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,181.00000	940	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,137.00000	1,057	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1,038.00000	803	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,394.00000	1,319	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			927.00000	697	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,583.00000	1,513	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			892.00000	664	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,648.00000	1,581	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			858.00000	633	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,714.00000	1,649	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,201.00000	958	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,107.00000	1,025	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1,125.00000	889	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,231.00000	1,155	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,089.00000	856	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,295.00000	1,223	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			1,054.00000	821	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,360.00000	1,288	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,021.00000	784	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,427.00000	1,351	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			983.00000	748	32.18	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	10.90	Put			1,489.00000	1,415	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			946.00000	713	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,552.00000	1,480	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			910.00000	680	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,616.00000	1,547	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1,162.00000	922	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,168.00000	1,089	31.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			1,089.00000	856	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,295.00000	1,223	32.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1,021.00000	784	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,427.00000	1,351	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			983.00000	748	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,489.00000	1,415	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			910.00000	680	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,616.00000	1,547	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			841.00000	618	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,747.00000	1,684	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			808.00000	588	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,814.00000	1,755	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			777.00000	560	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,883.00000	1,826	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			746.00000	533	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,952.00000	1,899	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			792.00000	574	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,848.00000	1,790	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			761.00000	546	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,917.00000	1,863	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			702.00000	494	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,058.00000	2,011	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			647.00000	447	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,203.00000	2,163	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			621.00000	424	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,277.00000	2,241	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			596.00000	403	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,352.00000	2,320	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			572.00000	383	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,428.00000	2,399	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			688.00000	482	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,094.00000	2,049	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			661.00000	458	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,167.00000	2,125	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			634.00000	435	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,240.00000	2,202	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			609.00000	414	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,315.00000	2,280	32.18	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	11.55	Call			761.00000	546	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,917.00000	1,863	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			621.00000	424	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,277.00000	2,241	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			892.00000	664	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,648.00000	1,581	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,262.00000	1,015	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,018.00000	931	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,181.00000	940	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,137.00000	1,057	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1,143.00000	905	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,199.00000	1,122	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			1,072.00000	841	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,328.00000	1,257	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1,002.00000	766	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,458.00000	1,382	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	1,055	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			0.00000	871	30.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.63680		15.82870		36.56	250,188.80	16	2,709.00
£ / R On 12/12/2008 Currency Future	15.85	Call			892.00000	642	37.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			913.00000	855	37.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			776.00000	535	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			1,098.00000	1,048	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			643.00000	417	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,315.00000	1,280	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			662.00000	432	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,283.00000	1,245	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			511.00000	307	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,583.00000	1,571	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			454.00000	262	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,725.00000	1,725	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			322.00000	166	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,144.00000	2,179	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			217.00000	96	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Put			2,638.00000	2,710	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			196.00000	84	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,767.00000	2,847	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			232.00000	106	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,553.00000	2,619	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			312.00000	158	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,183.00000	2,222	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			312.00000	158	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,183.00000	2,222	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			240.00000	111	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.10	Put			2,511.00000	2,574	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			591.00000	373	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,412.00000	1,386	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			851.00000	606	37.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			973.00000	920	37.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			759.00000	517	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,130.00000	1,080	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			794.00000	554	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,066.00000	1,017	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			871.00000	624	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			943.00000	887	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			913.00000	660	37.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			884.00000	824	37.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			955.00000	699	36.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			826.00000	762	36.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,206.00000	929	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			577.00000	492	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,265.00000	988	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			537.00000	451	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,358.00000	1,081	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			480.00000	394	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,235.00000	958	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			557.00000	471	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,176.00000	900	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			598.00000	514	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,092.00000	828	35.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			663.00000	591	35.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,390.00000	1,113	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			462.00000	376	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,456.00000	1,178	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			427.00000	342	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,327.00000	1,049	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			498.00000	412	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,489.00000	1,212	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			410.00000	325	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,592.00000	1,316	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			363.00000	279	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,771.00000	1,500	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			292.00000	214	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,698.00000	1,425	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			319.00000	238	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,627.00000	1,352	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			348.00000	265	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,557.00000	1,281	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			378.00000	294	35.18	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 12/12/2008 Currency Future	14.85	Call			1,423.00000	1,145	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			444.00000	358	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,296.00000	1,018	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			517.00000	431	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,523.00000	1,246	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			394.00000	309	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,265.00000	988	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			537.00000	451	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,148.00000	875	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			619.00000	539	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			1,119.00000	851	35.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			641.00000	564	35.51	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			1,067.00000	805	35.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			689.00000	618	35.87	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,021.00000	762	36.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			742.00000	675	36.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,734.00000	1,463	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			306.00000	226	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,662.00000	1,388	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			333.00000	252	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,592.00000	1,316	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			363.00000	279	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			1,044.00000	783	36.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			715.00000	646	36.06	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			998.00000	740	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			770.00000	704	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			977.00000	719	36.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			798.00000	733	36.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,456.00000	1,178	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			427.00000	342	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			1,148.00000	875	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			619.00000	539	35.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,627.00000	1,352	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			348.00000	265	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,557.00000	1,281	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			378.00000	294	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,296.00000	1,018	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			517.00000	431	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,235.00000	958	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			557.00000	471	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,390.00000	1,113	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			462.00000	376	35.18	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			1,092.00000	828	35.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			663.00000	591	35.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			913.00000	660	37.04	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	15.80	Put			884.00000	824	37.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			832.00000	589	37.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			1,003.00000	953	37.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			794.00000	554	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			1,066.00000	1,017	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			998.00000	740	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			770.00000	704	36.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			871.00000	624	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			943.00000	887	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			719.00000	481	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,190.00000	1,145	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			871.00000	624	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			943.00000	887	37.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			759.00000	517	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			1,130.00000	1,080	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			680.00000	448	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,251.00000	1,211	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			680.00000	448	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,251.00000	1,211	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			608.00000	387	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,379.00000	1,350	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			1,021.00000	762	36.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			742.00000	675	36.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			977.00000	719	36.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			798.00000	733	36.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			934.00000	679	36.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			855.00000	793	36.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			892.00000	642	37.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			913.00000	855	37.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			813.00000	573	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,034.00000	986	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			738.00000	499	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,160.00000	1,112	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			699.00000	465	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,220.00000	1,178	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			626.00000	401	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,347.00000	1,315	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			558.00000	345	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,479.00000	1,458	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Call			526.00000	320	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,548.00000	1,533	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			496.00000	296	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,618.00000	1,609	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			468.00000	273	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,689.00000	1,686	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.80	Call			293.00000	145	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,264.00000	2,308	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			274.00000	133	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,345.00000	2,396	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			257.00000	121	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,428.00000	2,485	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			224.00000	101	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,596.00000	2,664	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			210.00000	92	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,681.00000	2,755	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			183.00000	76	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,854.00000	2,939	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			427.00000	242	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,798.00000	1,805	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			402.00000	223	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,873.00000	1,886	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			378.00000	205	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,949.00000	1,968	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			355.00000	188	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			2,026.00000	2,051	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			333.00000	173	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,104.00000	2,136	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			378.00000	205	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,949.00000	1,968	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			333.00000	173	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,104.00000	2,136	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			274.00000	133	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,345.00000	2,396	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			240.00000	111	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,511.00000	2,574	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			302.00000	152	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,224.00000	2,265	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			283.00000	139	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,304.00000	2,352	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			265.00000	127	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,386.00000	2,440	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			248.00000	116	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,469.00000	2,529	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			203.00000	88	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,724.00000	2,801	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			189.00000	80	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,810.00000	2,893	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			176.00000	73	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,898.00000	2,986	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			224.00000	101	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.20	Put			2,596.00000	2,664	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			210.00000	92	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,681.00000	2,755	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			196.00000	84	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,767.00000	2,847	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			170.00000	69	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,942.00000	3,032	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			159.00000	63	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			3,030.00000	3,126	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			148.00000	57	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,119.00000	3,220	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			283.00000	139	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,304.00000	2,352	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			248.00000	116	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,469.00000	2,529	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			203.00000	88	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,724.00000	2,801	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			176.00000	73	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,898.00000	2,986	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			164.00000	66	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,986.00000	3,079	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			414.00000	232	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,836.00000	1,845	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			389.00000	214	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,911.00000	1,927	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			366.00000	196	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,987.00000	2,010	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			344.00000	180	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			2,065.00000	2,094	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			574.00000	359	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,446.00000	1,422	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			542.00000	332	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,513.00000	1,495	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			511.00000	307	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,583.00000	1,571	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			482.00000	284	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,653.00000	1,647	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			574.00000	359	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,446.00000	1,422	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			542.00000	332	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,513.00000	1,495	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			454.00000	262	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,725.00000	1,725	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			427.00000	242	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,798.00000	1,805	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	17.30	Call			402.00000	223	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,873.00000	1,886	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			626.00000	401	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,347.00000	1,315	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			608.00000	387	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,379.00000	1,350	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			934.00000	679	36.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			855.00000	793	36.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			813.00000	573	37.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			1,034.00000	986	37.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.94240		16.14450		28.11	0.00	0	7,848.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,304.00000	992	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,309.00000	1,200	28.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			1,175.00000	865	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,531.00000	1,422	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,040.00000	737	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,746.00000	1,644	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			1,078.00000	772	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,684.00000	1,579	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			914.00000	625	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,970.00000	1,882	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			816.00000	540	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,172.00000	2,097	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			659.00000	409	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,565.00000	2,516	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			518.00000	298	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,023.00000	3,005	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			487.00000	274	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,142.00000	3,132	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			550.00000	323	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,906.00000	2,880	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			686.00000	430	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,491.00000	2,438	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			562.00000	331	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,867.00000	2,839	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			1,003.00000	703	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,808.00000	1,711	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,284.00000	975	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,340.00000	1,232	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,210.00000	904	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,466.00000	1,362	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,323.00000	1,010	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,279.00000	1,168	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			1,138.00000	826	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,594.00000	1,484	28.96	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	16.00	Call			1,364.00000	1,047	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,219.00000	1,105	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,596.00000	1,254	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			952.00000	812	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,651.00000	1,309	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			907.00000	767	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,765.00000	1,423	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			820.00000	680	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,679.00000	1,337	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	744	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,651.00000	1,309	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			907.00000	767	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,624.00000	1,282	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			929.00000	789	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,543.00000	1,207	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			998.00000	864	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,794.00000	1,452	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			800.00000	660	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,854.00000	1,512	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			759.00000	620	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,884.00000	1,543	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			739.00000	600	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			2,137.00000	1,801	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			593.00000	459	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			2,072.00000	1,734	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			627.00000	492	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,008.00000	1,669	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			663.00000	526	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,945.00000	1,605	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			701.00000	562	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,824.00000	1,482	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			779.00000	639	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,707.00000	1,365	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			863.00000	723	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			2,008.00000	1,669	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			663.00000	526	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,945.00000	1,605	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			701.00000	562	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,707.00000	1,365	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			863.00000	723	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,490.00000	1,166	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,046.00000	924	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,445.00000	1,126	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,100.00000	984	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			2,104.00000	1,768	27.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.65	Put			610.00000	475	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			2,040.00000	1,701	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			645.00000	509	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,976.00000	1,637	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			682.00000	544	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,914.00000	1,574	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			720.00000	581	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,736.00000	1,394	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			842.00000	701	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,445.00000	1,126	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,100.00000	984	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,405.00000	1,086	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,160.00000	1,043	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,854.00000	1,512	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			759.00000	620	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,794.00000	1,452	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			800.00000	660	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,679.00000	1,337	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	744	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,569.00000	1,228	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			975.00000	836	27.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,516.00000	1,186	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,022.00000	894	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,465.00000	1,147	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,070.00000	955	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,425.00000	1,106	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,131.00000	1,013	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,516.00000	1,186	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,022.00000	894	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,284.00000	975	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,340.00000	1,232	28.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,247.00000	941	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,402.00000	1,298	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			1,210.00000	904	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,466.00000	1,362	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,405.00000	1,086	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,160.00000	1,043	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			1,098.00000	790	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,654.00000	1,547	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,364.00000	1,047	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,219.00000	1,105	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,323.00000	1,010	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,279.00000	1,168	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,247.00000	941	28.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,402.00000	1,298	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.60	Call			1,138.00000	826	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,594.00000	1,484	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,059.00000	754	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,715.00000	1,612	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,343.00000	1,028	28.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,249.00000	1,136	28.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,265.00000	957	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,371.00000	1,265	28.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,228.00000	924	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,434.00000	1,332	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			1,193.00000	884	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,498.00000	1,392	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,158.00000	845	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,564.00000	1,453	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			1,118.00000	808	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,623.00000	1,515	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,405.00000	1,086	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,160.00000	1,043	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			967.00000	671	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,872.00000	1,778	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			931.00000	640	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,937.00000	1,847	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			897.00000	610	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,003.00000	1,917	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			864.00000	581	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,070.00000	1,988	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			634.00000	388	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,639.00000	2,596	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			609.00000	368	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,714.00000	2,676	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			585.00000	349	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,790.00000	2,757	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			539.00000	314	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,945.00000	2,922	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			518.00000	298	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,023.00000	3,005	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			497.00000	282	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,102.00000	3,089	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			477.00000	267	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,182.00000	3,174	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			801.00000	526	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,206.00000	2,134	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			771.00000	501	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,276.00000	2,208	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			741.00000	476	28.96	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	17.75	Put			2,347.00000	2,284	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			713.00000	453	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,419.00000	2,360	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			771.00000	501	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,276.00000	2,208	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			713.00000	453	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,419.00000	2,360	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			634.00000	388	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,639.00000	2,596	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			585.00000	349	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,790.00000	2,757	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			646.00000	398	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,602.00000	2,556	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			621.00000	378	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,677.00000	2,636	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			597.00000	359	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,752.00000	2,716	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			573.00000	340	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,829.00000	2,798	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			528.00000	306	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,984.00000	2,963	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			507.00000	290	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,063.00000	3,047	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			467.00000	260	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,222.00000	3,217	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			562.00000	331	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,867.00000	2,839	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			477.00000	267	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,182.00000	3,174	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			457.00000	253	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,263.00000	3,260	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			439.00000	239	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,344.00000	3,347	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			421.00000	226	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,426.00000	3,434	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			403.00000	214	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,509.00000	3,521	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			539.00000	314	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,945.00000	2,922	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			457.00000	253	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,263.00000	3,260	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			439.00000	239	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,344.00000	3,347	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			786.00000	514	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,241.00000	2,171	28.96	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	17.70	Call			756.00000	488	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,311.00000	2,246	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			727.00000	464	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,383.00000	2,322	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			699.00000	441	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,455.00000	2,399	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			672.00000	419	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,528.00000	2,477	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			949.00000	655	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,904.00000	1,813	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			881.00000	595	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,036.00000	1,953	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			848.00000	567	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,103.00000	2,024	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			1,059.00000	754	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,715.00000	1,612	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,021.00000	720	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,777.00000	1,677	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			984.00000	687	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,840.00000	1,744	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			949.00000	655	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,904.00000	1,813	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			786.00000	514	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,241.00000	2,171	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,228.00000	924	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,434.00000	1,332	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			1,040.00000	737	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,746.00000	1,644	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			1,021.00000	720	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,777.00000	1,677	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,465.00000	1,147	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,070.00000	955	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,425.00000	1,106	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,131.00000	1,013	27.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,384.00000	1,066	28.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,190.00000	1,074	28.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,343.00000	1,028	28.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,249.00000	1,136	28.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			1,158.00000	845	28.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,564.00000	1,453	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.23030		16.44620		26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,547.00000	1,229	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,551.00000	1,448	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,422.00000	1,101	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,776.00000	1,671	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Call			1,286.00000	970	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,990.00000	1,890	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,325.00000	1,006	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,929.00000	1,826	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			1,157.00000	852	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,211.00000	2,121	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			1,055.00000	760	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,409.00000	2,330	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			874.00000	601	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,827.00000	2,770	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			719.00000	471	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,273.00000	3,241	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			685.00000	442	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,388.00000	3,362	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			768.00000	511	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,122.00000	3,081	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			888.00000	613	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,791.00000	2,732	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			916.00000	638	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,720.00000	2,657	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			780.00000	522	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,084.00000	3,041	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,248.00000	935	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,052.00000	1,955	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,439.00000	1,121	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,743.00000	1,641	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,457.00000	1,141	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,710.00000	1,611	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,566.00000	1,246	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,520.00000	1,416	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,605.00000	1,282	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,459.00000	1,352	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,859.00000	1,508	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,163.00000	1,028	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,940.00000	1,588	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,094.00000	957	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2,023.00000	1,670	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,026.00000	890	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,913.00000	1,561	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,116.00000	980	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,886.00000	1,534	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,140.00000	1,004	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,833.00000	1,482	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,187.00000	1,052	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2,079.00000	1,727	25.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.35	Put			983.00000	847	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2,137.00000	1,785	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			941.00000	805	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,940.00000	1,588	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,094.00000	957	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2,166.00000	1,814	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			920.00000	784	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,411.00000	2,062	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			764.00000	631	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,348.00000	1,998	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			802.00000	668	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,286.00000	1,935	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			840.00000	705	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,226.00000	1,874	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			880.00000	744	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,108.00000	1,756	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			962.00000	825	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,051.00000	1,698	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,005.00000	868	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,995.00000	1,642	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,049.00000	912	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,411.00000	2,062	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			764.00000	631	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,348.00000	1,998	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			802.00000	668	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2,108.00000	1,756	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			962.00000	825	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2,051.00000	1,698	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,005.00000	868	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,256.00000	1,905	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			860.00000	724	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,196.00000	1,844	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			900.00000	764	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,967.00000	1,615	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,071.00000	934	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,807.00000	1,456	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,211.00000	1,076	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,833.00000	1,482	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,187.00000	1,052	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,781.00000	1,437	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,235.00000	1,107	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,731.00000	1,399	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,284.00000	1,168	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,379.00000	2,030	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			783.00000	649	25.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.95	Call			2,317.00000	1,967	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			821.00000	686	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,256.00000	1,905	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			860.00000	724	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,196.00000	1,844	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			900.00000	764	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,967.00000	1,615	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,071.00000	934	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,913.00000	1,561	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,116.00000	980	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,686.00000	1,359	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,339.00000	1,229	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,645.00000	1,320	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,399.00000	1,290	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,781.00000	1,437	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,235.00000	1,107	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,686.00000	1,359	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,339.00000	1,229	25.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,756.00000	1,419	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,260.00000	1,139	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,706.00000	1,379	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,310.00000	1,199	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,566.00000	1,246	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,520.00000	1,416	26.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,529.00000	1,211	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,582.00000	1,481	26.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,492.00000	1,178	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,646.00000	1,547	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,731.00000	1,399	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,284.00000	1,168	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,605.00000	1,282	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,459.00000	1,352	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,492.00000	1,178	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,646.00000	1,547	26.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,422.00000	1,101	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,776.00000	1,671	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,645.00000	1,320	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,399.00000	1,290	26.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,457.00000	1,141	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,710.00000	1,611	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,385.00000	1,062	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,839.00000	1,732	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,345.00000	1,025	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,898.00000	1,794	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,385.00000	1,062	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Put			1,839.00000	1,732	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,305.00000	988	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,959.00000	1,858	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,586.00000	1,264	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,489.00000	1,384	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,510.00000	1,194	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,614.00000	1,514	26.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,474.00000	1,161	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,678.00000	1,581	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,405.00000	1,082	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,809.00000	1,701	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,365.00000	1,043	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,868.00000	1,763	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,666.00000	1,339	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,369.00000	1,259	26.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,625.00000	1,301	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,429.00000	1,321	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,586.00000	1,264	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,489.00000	1,384	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,405.00000	1,082	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,809.00000	1,701	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,211.00000	901	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,115.00000	2,021	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			1,175.00000	868	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,179.00000	2,087	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,140.00000	836	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,243.00000	2,155	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			1,105.00000	805	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,309.00000	2,224	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			860.00000	589	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,864.00000	2,809	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			833.00000	566	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,936.00000	2,885	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			806.00000	543	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,010.00000	2,963	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			755.00000	501	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,159.00000	3,121	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			731.00000	481	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,235.00000	3,200	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			708.00000	461	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,311.00000	3,281	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			1,039.00000	745	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,443.00000	2,365	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,007.00000	717	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,511.00000	2,437	26.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Call			976.00000	690	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,580.00000	2,509	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			946.00000	663	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,650.00000	2,583	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			1,007.00000	717	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,511.00000	2,437	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			946.00000	663	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,650.00000	2,583	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			860.00000	589	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,864.00000	2,809	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			806.00000	543	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,010.00000	2,963	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			846.00000	577	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,900.00000	2,847	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			819.00000	554	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,973.00000	2,924	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			793.00000	532	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,047.00000	3,002	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			743.00000	491	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,197.00000	3,160	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			696.00000	452	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,350.00000	3,321	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			673.00000	433	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,427.00000	3,403	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			755.00000	501	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,159.00000	3,121	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			708.00000	461	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,311.00000	3,281	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			662.00000	424	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,466.00000	3,444	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			641.00000	407	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,544.00000	3,527	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			620.00000	390	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,623.00000	3,610	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			599.00000	374	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,703.00000	3,694	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			743.00000	491	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,197.00000	3,160	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			651.00000	416	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,505.00000	3,485	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			630.00000	398	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,584.00000	3,568	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,193.00000	884	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,147.00000	2,054	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			1,122.00000	820	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.60	Put			2,276.00000	2,190	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			1,088.00000	789	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,342.00000	2,259	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,023.00000	731	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,477.00000	2,401	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			991.00000	703	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,545.00000	2,473	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			961.00000	676	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,615.00000	2,546	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			931.00000	650	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,685.00000	2,620	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,305.00000	988	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,959.00000	1,858	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			1,267.00000	952	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,021.00000	1,922	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			1,229.00000	918	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,083.00000	1,987	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			1,193.00000	884	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,147.00000	2,054	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			1,023.00000	731	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,477.00000	2,401	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,474.00000	1,161	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,678.00000	1,581	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,286.00000	970	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,990.00000	1,890	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,325.00000	1,006	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,929.00000	1,826	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,211.00000	901	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,115.00000	2,021	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			1,140.00000	836	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,243.00000	2,155	26.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.63640		12.76850		34.99	19,068,327.60	1,509	35,108.00
€ / R On 12/12/2008 Currency Future	12.75	Call			718.00000	516	35.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put			699.00000	630	35.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call			739.00000	535	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put			670.00000	599	35.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			697.00000	498	35.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			729.00000	662	35.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			603.00000	417	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			885.00000	831	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			466.00000	305	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,197.00000	1,168	39.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			393.00000	248	40.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,425.00000	1,412	40.35	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	14.20	Call			316.00000	191	42.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,747.00000	1,754	42.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			261.00000	150	43.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			2,042.00000	2,064	43.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,449.00000	1,260	32.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			180.00000	124	32.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			325.00000	197	41.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,706.00000	1,710	41.92	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			428.00000	275	39.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,309.00000	1,288	39.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			334.00000	203	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,665.00000	1,667	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			621.00000	432	36.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			853.00000	796	36.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			879.00000	668	34.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			510.00000	431	34.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			761.00000	555	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			642.00000	568	34.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			677.00000	481	35.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			759.00000	694	35.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			783.00000	576	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			615.00000	540	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			957.00000	745	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			439.00000	358	33.51	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,198.00000	987	32.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			280.00000	200	32.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,165.00000	954	32.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			296.00000	217	32.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,232.00000	1,024	32.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			264.00000	188	32.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,165.00000	954	32.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			296.00000	217	32.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,042.00000	829	32.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			373.00000	293	32.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			1,071.00000	859	32.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			352.00000	273	32.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			1,013.00000	800	33.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			394.00000	314	33.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,302.00000	1,101	32.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			233.00000	164	32.29	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,267.00000	1,062	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			248.00000	176	32.21	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,338.00000	1,140	32.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			219.00000	153	32.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,411.00000	1,220	32.55	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	11.55	Put			193.00000	133	32.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,605.00000	1,429	32.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			136.00000	92	32.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,526.00000	1,344	32.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			157.00000	107	32.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,374.00000	1,179	32.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			206.00000	143	32.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			1,101.00000	890	32.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			333.00000	253	32.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,565.00000	1,386	32.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			146.00000	99	32.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,487.00000	1,302	32.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			168.00000	115	32.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,198.00000	987	32.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			280.00000	200	32.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,132.00000	921	32.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			313.00000	235	32.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			985.00000	772	33.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			416.00000	336	33.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			930.00000	718	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			462.00000	382	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			904.00000	693	33.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			486.00000	406	33.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			854.00000	644	34.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			535.00000	457	34.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,605.00000	1,429	32.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			136.00000	92	32.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,526.00000	1,344	32.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			157.00000	107	32.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,232.00000	1,024	32.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			264.00000	188	32.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			904.00000	693	33.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			486.00000	406	33.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			806.00000	598	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			588.00000	511	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			930.00000	718	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			462.00000	382	33.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			830.00000	620	34.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			561.00000	484	34.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,374.00000	1,179	32.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			206.00000	143	32.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			1,042.00000	829	32.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			373.00000	293	32.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			879.00000	668	34.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			510.00000	431	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 12/12/2008 Currency Future	12.60	Call			783.00000	576	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			615.00000	540	34.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			806.00000	598	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			588.00000	511	34.62	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			639.00000	448	36.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			821.00000	761	36.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			603.00000	417	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			885.00000	831	36.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			569.00000	389	37.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			951.00000	902	37.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			538.00000	362	37.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			1,019.00000	976	37.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			658.00000	464	36.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			790.00000	728	36.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			697.00000	498	35.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			729.00000	662	35.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			586.00000	403	37.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			918.00000	866	37.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			553.00000	375	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			985.00000	939	37.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			522.00000	350	38.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			1,054.00000	1,014	38.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			493.00000	327	38.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,125.00000	1,090	38.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			416.00000	265	39.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,347.00000	1,329	39.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			372.00000	232	40.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,504.00000	1,496	40.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			352.00000	217	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,584.00000	1,581	41.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			300.00000	178	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,831.00000	1,842	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			284.00000	166	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,915.00000	1,930	42.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			268.00000	155	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			2,000.00000	2,019	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			507.00000	338	38.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			1,089.00000	1,052	38.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			479.00000	315	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Put			1,161.00000	1,129	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			452.00000	294	39.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,234.00000	1,208	39.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			404.00000	257	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,386.00000	1,370	40.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			383.00000	240	40.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	13.85	Put			1,464.00000	1,453	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			362.00000	224	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,544.00000	1,538	41.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			343.00000	210	41.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,624.00000	1,624	41.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			440.00000	284	39.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,271.00000	1,248	39.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			393.00000	248	40.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,425.00000	1,412	40.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			334.00000	203	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,665.00000	1,667	41.70	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			308.00000	185	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,789.00000	1,798	42.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			292.00000	172	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,873.00000	1,886	42.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			276.00000	161	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,957.00000	1,974	43.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,565.00000	1,386	32.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			146.00000	99	32.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			169.00000	85	45.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,751.00000	2,798	45.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			107.00000	43	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,489.00000	3,557	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			59.00000	19	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,241.00000	4,333	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			32.00000	8	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			5,013.00000	5,122	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			174.00000	88	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,706.00000	2,752	45.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			111.00000	45	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,443.00000	3,509	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			61.00000	20	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,193.00000	4,284	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			33.00000	9	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,965.00000	5,072	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,859.00000	1,696	33.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			91.00000	60	33.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			493.00000	327	38.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,125.00000	1,090	38.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Call			204.00000	111	44.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,436.00000	2,475	44.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			134.00000	60	46.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,165.00000	3,223	46.44	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			77.00000	27	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,908.00000	3,991	46.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	17.40	Call			42.00000	12	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,673.00000	4,776	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,223.00000	2,082	38.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			55.00000	46	38.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			254.00000	145	43.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,085.00000	2,109	43.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			165.00000	82	45.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,796.00000	2,845	45.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			103.00000	41	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,535.00000	3,604	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			57.00000	18	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,288.00000	4,382	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,506.00000	2,374	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			38.00000	38	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,771.00000	1,604	33.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			102.00000	67	33.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			300.00000	178	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,831.00000	1,842	42.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			194.00000	103	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,525.00000	2,567	45.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			127.00000	55	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,258.00000	3,318	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			71.00000	25	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			4,003.00000	4,088	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,946.00000	2,812	44.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			28.00000	25	44.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,177.00000	2,034	37.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			58.00000	47	37.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			383.00000	240	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,464.00000	1,453	40.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			247.00000	140	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,128.00000	2,154	43.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			161.00000	78	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,842.00000	2,892	45.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			100.00000	39	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,581.00000	3,653	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,192.00000	3,056	46.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			23.00000	20	46.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,410.00000	2,277	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Put			42.00000	40	40.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,686.00000	1,515	33.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			117.00000	79	33.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			184.00000	95	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,615.00000	2,659	45.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			119.00000	50	46.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	16.00	Put			3,351.00000	3,413	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,289.00000	3,155	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			21.00000	18	47.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,506.00000	2,374	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			38.00000	38	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			127.00000	55	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,258.00000	3,318	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,241.00000	3,105	46.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			22.00000	19	46.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,458.00000	2,325	40.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			39.00000	39	40.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,727.00000	1,559	33.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			108.00000	73	33.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			189.00000	99	45.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,570.00000	2,613	45.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			124.00000	52	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,305.00000	3,366	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			0.00000	3,204	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	17	47.53	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			0.00000	2,423	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			0.00000	37	41.58	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			0.00000	1,648	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			0.00000	62	33.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			0.00000	107	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			0.00000	2,521	45.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			0.00000	57	46.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			0.00000	3,271	46.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.90500		13.04110		26.86	6,452,500.00	500	4,778.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,014.00000	776	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			1,022.00000	921	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,051.00000	811	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			960.00000	856	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			995.00000	758	27.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,054.00000	953	27.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			906.00000	679	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,215.00000	1,124	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			769.00000	561	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,527.00000	1,456	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			680.00000	487	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,789.00000	1,732	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			594.00000	418	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,103.00000	2,063	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			530.00000	365	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,389.00000	2,360	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			614.00000	434	31.51	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	14.45	Put			2,023.00000	1,979	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			704.00000	507	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,713.00000	1,652	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			716.00000	517	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,675.00000	1,612	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			624.00000	443	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,983.00000	1,938	31.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,394.00000	1,145	24.67	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			552.00000	440	24.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			940.00000	710	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,149.00000	1,055	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,153.00000	909	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			812.00000	704	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,091.00000	849	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			900.00000	794	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,243.00000	996	25.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			701.00000	591	25.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,451.00000	1,199	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			510.00000	394	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,451.00000	1,199	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			510.00000	394	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,481.00000	1,229	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			490.00000	374	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,422.00000	1,172	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			531.00000	417	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,315.00000	1,067	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			624.00000	512	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,340.00000	1,093	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			599.00000	488	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,266.00000	1,019	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			675.00000	564	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,572.00000	1,322	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			431.00000	317	23.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,365.00000	1,118	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			574.00000	463	24.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,511.00000	1,260	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			470.00000	355	24.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,838.00000	1,598	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			297.00000	193	23.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,768.00000	1,526	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			327.00000	221	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,701.00000	1,455	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			360.00000	250	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,636.00000	1,388	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			395.00000	283	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Call			1,340.00000	1,093	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			599.00000	488	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,803.00000	1,562	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			312.00000	207	23.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,735.00000	1,490	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			343.00000	235	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,668.00000	1,421	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			377.00000	266	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,604.00000	1,355	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			413.00000	300	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,541.00000	1,291	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			450.00000	336	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,481.00000	1,229	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			490.00000	374	24.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,636.00000	1,388	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			395.00000	283	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,290.00000	1,043	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			649.00000	538	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,422.00000	1,172	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			531.00000	417	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,219.00000	973	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			728.00000	618	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,175.00000	930	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			784.00000	675	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,219.00000	973	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			728.00000	618	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,175.00000	930	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			784.00000	675	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,132.00000	888	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			841.00000	733	26.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,197.00000	951	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			756.00000	646	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,735.00000	1,490	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			343.00000	235	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,604.00000	1,355	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			413.00000	300	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,315.00000	1,067	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			624.00000	512	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,197.00000	951	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			756.00000	646	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,111.00000	868	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			870.00000	763	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,071.00000	830	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			930.00000	825	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			826.00000	610	28.96	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	13.60	Put			1,385.00000	1,305	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			755.00000	550	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,564.00000	1,495	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			692.00000	497	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,750.00000	1,692	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,032.00000	793	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			991.00000	888	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			958.00000	725	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,117.00000	1,020	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			889.00000	665	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,248.00000	1,160	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			826.00000	610	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,385.00000	1,305	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,111.00000	868	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			870.00000	763	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			797.00000	585	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,456.00000	1,380	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			646.00000	460	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,905.00000	1,855	31.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			842.00000	623	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,351.00000	1,268	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			680.00000	487	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,789.00000	1,732	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,873.00000	1,635	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			282.00000	180	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			842.00000	623	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,351.00000	1,268	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			513.00000	352	32.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,472.00000	2,447	32.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			425.00000	281	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,984.00000	2,976	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			353.00000	222	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,512.00000	3,517	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			273.00000	160	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,032.00000	4,055	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,091.00000	849	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			900.00000	794	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			873.00000	650	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,282.00000	1,195	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			575.00000	402	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,184.00000	2,147	32.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			474.00000	321	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,683.00000	2,666	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			393.00000	257	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,202.00000	3,202	34.91	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 16/03/2009 Currency Future	16.45	Call			319.00000	194	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,728.00000	3,739	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			923.00000	694	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,182.00000	1,089	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			412.00000	271	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,071.00000	3,066	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			312.00000	189	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,771.00000	3,784	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			218.00000	121	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,477.00000	4,516	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			151.00000	76	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,210.00000	5,271	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,946.00000	1,711	22.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			255.00000	156	22.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			783.00000	573	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,491.00000	1,418	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			460.00000	310	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,769.00000	2,755	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			359.00000	228	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,467.00000	3,473	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			255.00000	147	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,164.00000	4,192	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			177.00000	94	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,886.00000	4,939	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,256.00000	2,076	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			165.00000	121	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			521.00000	359	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,430.00000	2,404	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			405.00000	266	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,114.00000	3,111	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			305.00000	184	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,814.00000	3,829	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			213.00000	118	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,522.00000	4,563	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,550.00000	2,406	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			109.00000	101	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,909.00000	1,673	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			268.00000	168	23.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			584.00000	410	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,143.00000	2,105	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			453.00000	304	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,812.00000	2,799	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			250.00000	143	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,208.00000	4,238	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,958.00000	2,839	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.15	Put			67.00000	84	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,191.00000	3,082	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			50.00000	77	31.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,463.00000	2,311	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			122.00000	106	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			742.00000	539	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,601.00000	1,534	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			565.00000	394	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,224.00000	2,189	32.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			439.00000	292	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,898.00000	2,887	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			340.00000	211	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,599.00000	3,606	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,285.00000	3,179	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			44.00000	74	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,550.00000	2,406	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			109.00000	101	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			584.00000	410	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,143.00000	2,105	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,238.00000	3,130	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			47.00000	75	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,506.00000	2,359	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			114.00000	104	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			755.00000	550	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,564.00000	1,495	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			446.00000	298	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,855.00000	2,843	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			348.00000	216	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,557.00000	3,561	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			0.00000	3,276	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	71	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			0.00000	2,501	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	96	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			0.00000	1,750	22.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			0.00000	145	22.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			0.00000	426	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			0.00000	2,021	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			0.00000	316	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			0.00000	2,711	33.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	235	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			0.00000	3,430	35.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.15880		13.30620		25.11	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,210.00000	970	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,204.00000	1,111	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,229.00000	987	25.34	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	13.25	Put			1,173.00000	1,078	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,191.00000	953	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,235.00000	1,144	25.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,104.00000	868	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,397.00000	1,310	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,087.00000	849	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,431.00000	1,340	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			919.00000	688	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,712.00000	1,629	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			784.00000	566	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,978.00000	1,907	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			667.00000	463	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,261.00000	2,204	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			589.00000	396	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,483.00000	2,437	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			724.00000	512	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,117.00000	2,053	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			849.00000	624	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,843.00000	1,766	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			883.00000	655	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,777.00000	1,697	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			738.00000	525	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,082.00000	2,016	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,138.00000	904	25.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,331.00000	1,245	25.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,364.00000	1,117	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			958.00000	858	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,268.00000	1,023	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,112.00000	1,015	25.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,288.00000	1,042	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,082.00000	983	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,442.00000	1,174	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			886.00000	766	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,697.00000	1,431	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			690.00000	572	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,667.00000	1,400	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			711.00000	592	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,727.00000	1,461	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			670.00000	552	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,667.00000	1,400	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			711.00000	592	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,552.00000	1,284	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			795.00000	675	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,580.00000	1,312	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			774.00000	654	23.92	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	12.65	Call			1,496.00000	1,228	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			840.00000	720	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,850.00000	1,588	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			594.00000	479	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,609.00000	1,341	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			752.00000	633	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,757.00000	1,492	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			651.00000	533	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,819.00000	1,555	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			613.00000	496	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,788.00000	1,523	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			632.00000	515	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,081.00000	1,825	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			474.00000	366	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,013.00000	1,755	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			507.00000	396	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,947.00000	1,687	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			541.00000	428	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,882.00000	1,620	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			576.00000	461	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,638.00000	1,371	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			731.00000	612	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,047.00000	1,790	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			490.00000	381	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,980.00000	1,721	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			524.00000	412	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,914.00000	1,653	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			558.00000	444	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,552.00000	1,284	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			795.00000	675	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,819.00000	1,555	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			613.00000	496	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,256	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			818.00000	697	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,469.00000	1,201	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			863.00000	742	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,850.00000	1,588	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			594.00000	479	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,788.00000	1,523	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			632.00000	515	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,390.00000	1,135	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			933.00000	827	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,115.00000	1,860	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			459.00000	351	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,980.00000	1,721	23.92	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	11.85	Put			524.00000	412	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,496.00000	1,228	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			840.00000	720	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,345.00000	1,099	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			989.00000	890	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,307.00000	1,061	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,051.00000	953	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,390.00000	1,135	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			933.00000	827	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,524.00000	1,256	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			818.00000	697	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,416.00000	1,155	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			909.00000	796	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,697.00000	1,431	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			690.00000	572	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,638.00000	1,371	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			731.00000	612	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,416.00000	1,155	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			909.00000	796	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,364.00000	1,117	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			958.00000	858	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,327.00000	1,080	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,020.00000	921	24.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,307.00000	1,061	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,051.00000	953	24.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,155.00000	920	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,299.00000	1,211	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,120.00000	888	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,364.00000	1,280	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,051.00000	811	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,495.00000	1,402	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,248.00000	1,005	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,142.00000	1,046	25.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,210.00000	970	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,204.00000	1,111	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,173.00000	936	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,267.00000	1,177	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,120.00000	888	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,364.00000	1,280	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,071.00000	830	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,465.00000	1,371	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,031.00000	792	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,525.00000	1,433	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			993.00000	756	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,586.00000	1,497	26.04	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Call			866.00000	640	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,810.00000	1,731	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			833.00000	609	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,877.00000	1,801	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			800.00000	580	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,944.00000	1,871	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			769.00000	552	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,013.00000	1,943	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			709.00000	499	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,153.00000	2,091	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			681.00000	475	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,225.00000	2,166	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			653.00000	451	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,297.00000	2,242	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			627.00000	428	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,371.00000	2,320	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			955.00000	721	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,649.00000	1,562	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			816.00000	595	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,910.00000	1,836	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			754.00000	538	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,047.00000	1,980	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			849.00000	624	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,843.00000	1,766	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			816.00000	595	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,910.00000	1,836	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			754.00000	538	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,047.00000	1,980	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			695.00000	487	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,189.00000	2,128	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			640.00000	440	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,334.00000	2,281	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			614.00000	417	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,408.00000	2,359	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			565.00000	376	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,558.00000	2,517	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			541.00000	357	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,635.00000	2,598	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			519.00000	338	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,713.00000	2,679	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			497.00000	320	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,791.00000	2,762	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			695.00000	487	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,189.00000	2,128	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			667.00000	463	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Put			2,261.00000	2,204	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			565.00000	376	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,558.00000	2,517	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			919.00000	688	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,712.00000	1,629	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,031.00000	792	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,525.00000	1,433	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,012.00000	774	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,556.00000	1,465	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			974.00000	738	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,617.00000	1,530	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			937.00000	704	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,681.00000	1,595	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,173.00000	936	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,267.00000	1,177	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,288.00000	1,042	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,082.00000	983	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,104.00000	868	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,397.00000	1,310	26.04	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.10500		274.12700		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			91,270.00000	111,050	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			0.00000	0	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			284.22800		282.39900		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			284.22800		282.39900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			284.22800		282.39900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.47900		115.65900		0.00	0.00	0	2.00
CRD1 On 05/02/2009 Index Future			119.90600		119.00300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.33200		122.43200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.33200		122.43200		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			278.05000		275.85900		0.00	30,585,500.00	11	81.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,726.00000	40,500	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			136.00000	0	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			286.23000		283.83350		0.00	20,036,100.00	7	278.00
GOVI On 07/05/2009 jGovi			294.40800		292.01200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			301.71700		299.42400		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.50300		335.29400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.41300		345.19300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			345.41300		345.19300		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
J153 On 31/08/2010 jSwap			10.43700		10.54900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.10200		9.22700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35200		8.44000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.32700		9.44800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94300		9.06800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.98700		9.09400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.87400		8.97200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.34200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32900		12.35100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.51400		11.59600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.50600		10.63400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.72700		9.88300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.21100		9.36400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			9.98800		10.11100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.49600		9.63800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.09900		9.25100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.83500		8.99100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.26600		9.44400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.86900		9.01000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.68100		8.82300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.55300		8.69100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.93200		9.09300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.55700		8.66900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.43200		8.54200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.33800		8.44500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.84400		11.84900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04100		12.05400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			266.61000		264.63400		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/02/2009 Index Future			274.45400		272.28400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.29500		280.13000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.29500		280.13000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.18600		9.40600		3.00	86,022,808.27	791	790.00
R153 On 06/11/2008 Bond Future	9.25	Call			17.00000	136	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			281.00000	27	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Call			0.00000	0	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	8.75	Put			1,115.00000	743	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	2	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			689.00000	318	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.80200		9.06300		3.00	72,447,035.04	648	651.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,563.00000	1,878	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			196.00000	127	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.34600		8.66300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,916.00000	2,152	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,183.00000	1,021	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.72000		8.11900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,119.00000	3,379	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,465.00000	1,315	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,273.00000	3,541	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,369.00000	1,226	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.68900		8.85500		8.80	209,271,589.16	1,654	3,719.00
R157 On 06/11/2008 Bond Future	8.75	Call			107.00000	452	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			718.00000	95	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,670.00000	4,639	8.90	2,319,500,000.00	500	0.00
R157 On 06/11/2008 Bond Future	9.50	Put			0.00000	0	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.00	Call			6,417.00000	7,385	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			7,759.00000	8,727	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			8.55100		8.72600		8.80	3,901,378.20	30	5,125.00
R157 On 05/02/2009 Bond Future	8.25	Call			0.00000	1,504	8.65	1,278,400,000.00	850	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			0.00000	3,243	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,341.00000	2,880	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,205.00000	1,747	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,028.00000	4,748	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,105.00000	828	8.85	703,800,000.00	850	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,031.00000	5,826	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			745.00000	543	8.90	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,271.00000	8,168	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			320.00000	220	9.10	0.00	0	600.00
R157 On 07/05/2009 Bond Future			8.41100		8.59600		8.70	205,797,226.32	1,624	1,624.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	9.00	Call		4,298.00000	4,958	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,092.00000	1,724	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.27500	8.47100		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call		4,827.00000	5,676	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		731.00000	522	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.37900	8.51600		0.00	0.00	0	4,892.00
R186 On 06/11/2008 Bond Future	8.50	Call		109.00000	1,270	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		276.00000	0	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.27500	8.41500		0.00	28,064,395.30	230	2,515.00
R186 On 05/02/2009 Bond Future	9.25	Call		8,271.00000	9,746	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		2.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.17500	8.31900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,947.00000	8,417	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		100.00000	42	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.08400	8.23100		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		7,870.00000	9,359	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		149.00000	74	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.30700	12.31200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		0.00000	0	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,050.00000	1,048	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.77800	11.73300		0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1.00000	1	0.07	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		51.00000	54	0.07	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.31000	11.43900		0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		108.00000	121	0.57	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		238.00000	212	0.57	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.81800	8.98300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		0.00000	16	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,078.00000	332	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.63900	8.81300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,261.00000	2,906	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		320.00000	179	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.46000	8.64300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,123.00000	3,766	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		503.00000	340	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.28600	8.48100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		3,804.00000	4,473	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		588.00000	420	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.70900	8.85500		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/11/2008 Bond Future	8.50	Put			2,125.00000	1,258	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.57300		8.72400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,154.00000	3,968	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			138.00000	63	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.43700		8.59500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,840.00000	3,566	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			529.00000	334	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.30600		8.47100		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,697.00000	5,522	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			361.00000	236	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.70900		8.85500		0.00	2,460,221.75	25	0.00
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			2,288.00000	1,356	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.58300		8.73500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,283.00000	4,188	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			102.00000	40	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.46200		8.61900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,870.00000	3,659	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			516.00000	313	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.34800		8.51100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,764.00000	5,670	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			298.00000	182	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.82800		8.99200		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			3,985.00000	3,340	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.62500		8.79900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,033.00000	2,565	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			334.00000	201	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.42500		8.61100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,206.00000	2,686	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			785.00000	575	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.22500		8.42300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,486.00000	4,042	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			599.00000	447	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.68900		8.83500		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			2,209.00000	1,255	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.57100		8.72200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			3,402.00000	4,344	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			67.00000	23	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.46200		8.61800		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 07/05/2009 Bond Future	9.00	Call			2,854.00000	3,684	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			431.00000	245	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.35800		8.52000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,772.00000	5,721	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			233.00000	133	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future			8.64900		8.79500		0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Call			29.00000	681	0.00	0.00	0	0.00
R208 On 06/11/2008 Bond Future	8.75	Put			330.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.52900		8.67900		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			1,142.00000	1,819	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			669.00000	334	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.43700		8.59200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			1,821.00000	2,549	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			775.00000	458	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.38900		8.54500		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,733.00000	5,683	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			214.00000	120	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			7.98900		8.11600		0.00	355,869,799.56	4,367	1,740.00
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			3,447.00000	2,278	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.90200		8.03100		0.00	361,519,950.24	4,308	4,125.00
R209 On 05/02/2009 Bond Future	9.00	Call			8,195.00000	9,400	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.81900		7.95000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,937.00000	10,177	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.74200		7.87500		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,673.00000	8,936	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			17.00000	6	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			274.47500		272.31800		0.00	0.00	0	100.00
TRT1 On 05/02/2009 Index Future			282.55000		280.19000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.62200		288.26400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.62200		288.26400		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.75240		6.83690		34.98	0.00	0	5,383.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			368.00000	263	35.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			381.00000	360	35.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			457.00000	344	34.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			270.00000	242	34.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			410.00000	301	34.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			323.00000	299	34.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.65	Call			457.00000	344	34.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			270.00000	242	34.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			433.00000	322	34.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			296.00000	270	34.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			348.00000	246	36.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			412.00000	393	36.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			168.00000	94	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			831.00000	842	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			146.00000	78	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			909.00000	926	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			208.00000	125	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			721.00000	722	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			251.00000	162	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			614.00000	610	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			295.00000	201	37.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			508.00000	499	37.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			330.00000	230	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			443.00000	427	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			509.00000	394	33.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			223.00000	192	33.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			636.00000	517	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			149.00000	114	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			707.00000	590	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			120.00000	87	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			783.00000	668	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			96.00000	66	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			568.00000	451	32.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			181.00000	149	32.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			744.00000	628	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			108.00000	76	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			568.00000	451	32.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			181.00000	149	32.71	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			389.00000	281	35.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			352.00000	329	35.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			509.00000	394	33.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			223.00000	192	33.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			482.00000	368	33.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			246.00000	216	33.70	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			671.00000	553	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			134.00000	100	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			601.00000	483	32.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			164.00000	131	32.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			538.00000	422	33.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			201.00000	170	33.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			348.00000	246	36.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.90	Put			412.00000	393	36.23	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			312.00000	215	37.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			475.00000	463	37.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			295.00000	201	37.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			508.00000	499	37.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			265.00000	177	38.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			578.00000	575	38.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			238.00000	149	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			651.00000	647	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			330.00000	230	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			443.00000	427	36.66	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			265.00000	177	38.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			578.00000	575	38.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			601.00000	483	32.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			164.00000	131	32.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			280.00000	189	38.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			543.00000	536	38.01	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			822.00000	709	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			85.00000	56	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			903.00000	793	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			66.00000	41	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			671.00000	553	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			134.00000	100	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			389.00000	281	35.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			352.00000	329	35.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,075.00000	972	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			38.00000	20	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			988.00000	881	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			51.00000	29	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,120.00000	1,019	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			33.00000	16	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			1,031.00000	926	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			44.00000	24	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			945.00000	837	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			58.00000	34	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			862.00000	751	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			75.00000	48	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			783.00000	668	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			96.00000	66	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			862.00000	751	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			75.00000	48	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			945.00000	837	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			58.00000	34	32.33	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			181.00000	104	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			794.00000	801	38.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Call			157.00000	86	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			870.00000	883	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			181.00000	104	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			794.00000	801	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			157.00000	86	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			870.00000	883	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			135.00000	71	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			948.00000	968	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			116.00000	58	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,029.00000	1,055	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			251.00000	162	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			614.00000	610	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			222.00000	136	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			685.00000	684	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			194.00000	114	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			757.00000	761	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			126.00000	64	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			989.00000	1,012	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			108.00000	52	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,071.00000	1,100	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			92.00000	42	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,155.00000	1,190	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			79.00000	34	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,242.00000	1,282	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			194.00000	114	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			757.00000	761	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			126.00000	64	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			989.00000	1,012	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			92.00000	42	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,155.00000	1,190	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			222.00000	136	38.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			685.00000	684	38.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.87560		6.96520		26.32	687,560.00	100	1,636.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			540.00000	407	26.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			524.00000	481	26.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			619.00000	484	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			404.00000	358	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			559.00000	425	26.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			494.00000	450	26.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			579.00000	444	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			464.00000	419	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			502.00000	374	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			587.00000	548	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			311.00000	201	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			996.00000	975	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Call			271.00000	168	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,105.00000	1,092	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			357.00000	240	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			892.00000	864	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			422.00000	300	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			757.00000	725	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			468.00000	344	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			653.00000	618	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			485.00000	359	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			619.00000	583	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			642.00000	505	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			377.00000	329	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			777.00000	633	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			262.00000	207	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			842.00000	699	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			227.00000	174	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			911.00000	770	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			195.00000	144	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			716.00000	577	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			300.00000	251	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			876.00000	734	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			211.00000	158	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			716.00000	577	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			300.00000	251	24.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			521.00000	390	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			555.00000	514	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			642.00000	505	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			377.00000	329	25.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			690.00000	551	24.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			325.00000	276	24.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			665.00000	527	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			350.00000	301	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			809.00000	666	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			244.00000	190	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			746.00000	604	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			281.00000	229	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			599.00000	464	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			434.00000	388	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			559.00000	425	26.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			494.00000	450	26.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			777.00000	633	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			262.00000	207	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			502.00000	374	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			587.00000	548	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			946.00000	806	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			181.00000	131	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			809.00000	666	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			244.00000	190	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			468.00000	344	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			653.00000	618	27.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			452.00000	330	28.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			687.00000	655	28.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			422.00000	300	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			757.00000	725	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			390.00000	269	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			825.00000	793	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			436.00000	317	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			721.00000	692	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			408.00000	284	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			792.00000	759	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			599.00000	464	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			434.00000	388	26.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			665.00000	527	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			350.00000	301	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			540.00000	407	26.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			524.00000	481	26.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			1,019.00000	882	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			154.00000	106	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			946.00000	806	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			181.00000	131	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,173.00000	1,044	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			108.00000	68	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,095.00000	961	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			129.00000	86	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,134.00000	1,002	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			118.00000	76	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,056.00000	921	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			141.00000	96	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			982.00000	844	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			167.00000	118	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			982.00000	844	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			167.00000	118	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			452.00000	330	28.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			687.00000	655	28.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			390.00000	269	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			825.00000	793	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			373.00000	254	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			858.00000	828	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			341.00000	226	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			926.00000	901	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.60	Call			326.00000	213	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			961.00000	938	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			297.00000	189	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,032.00000	1,014	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			246.00000	148	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,181.00000	1,173	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			246.00000	148	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,181.00000	1,173	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			224.00000	131	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,258.00000	1,255	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			203.00000	115	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,338.00000	1,339	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			184.00000	101	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,418.00000	1,425	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			284.00000	178	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,069.00000	1,053	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			258.00000	158	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,143.00000	1,132	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			235.00000	139	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,219.00000	1,214	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			213.00000	123	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,298.00000	1,297	28.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.98770		7.08280		24.64	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			624.00000	491	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			641.00000	603	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			700.00000	564	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	476	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			719.00000	583	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			486.00000	445	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			663.00000	526	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			580.00000	538	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			681.00000	545	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			548.00000	507	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			606.00000	474	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			673.00000	637	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			399.00000	281	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,116.00000	1,094	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			370.00000	256	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,187.00000	1,169	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			463.00000	338	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			980.00000	950	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			526.00000	403	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			843.00000	816	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			572.00000	444	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			739.00000	706	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Call			589.00000	459	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			706.00000	671	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			739.00000	602	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			456.00000	414	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			871.00000	722	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			338.00000	285	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			933.00000	785	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			300.00000	247	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			965.00000	818	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			282.00000	230	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			812.00000	668	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			379.00000	330	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			965.00000	818	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			282.00000	230	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			812.00000	668	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			379.00000	330	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			719.00000	583	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			486.00000	445	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			643.00000	508	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			610.00000	570	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			783.00000	644	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			400.00000	357	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			902.00000	753	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			319.00000	266	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			841.00000	692	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			358.00000	304	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			700.00000	564	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	476	24.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,031.00000	885	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			249.00000	198	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			783.00000	644	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			400.00000	357	23.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			589.00000	459	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			706.00000	671	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			556.00000	430	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			773.00000	742	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			526.00000	403	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			843.00000	816	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			498.00000	369	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			915.00000	882	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			761.00000	623	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			428.00000	385	23.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			606.00000	474	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			673.00000	637	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			541.00000	416	26.21	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	7.35	Put			808.00000	779	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			511.00000	386	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			879.00000	848	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,100.00000	956	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			218.00000	169	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,246.00000	1,107	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			164.00000	120	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,172.00000	1,030	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			189.00000	143	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,100.00000	956	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			218.00000	169	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			1,031.00000	885	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			249.00000	198	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			739.00000	602	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			456.00000	414	23.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,209.00000	1,068	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			176.00000	131	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,136.00000	993	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			203.00000	155	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			1,066.00000	921	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			233.00000	183	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			998.00000	851	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			265.00000	213	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,136.00000	993	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			203.00000	155	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			480.00000	353	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			947.00000	916	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			446.00000	323	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,013.00000	985	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			556.00000	430	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			773.00000	742	25.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			430.00000	309	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,047.00000	1,021	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			430.00000	309	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,047.00000	1,021	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			399.00000	281	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,116.00000	1,094	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			370.00000	256	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,187.00000	1,169	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			343.00000	233	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,260.00000	1,245	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			317.00000	212	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,334.00000	1,324	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			293.00000	192	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,411.00000	1,404	26.44	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	8.30	Call			271.00000	174	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,488.00000	1,486	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			293.00000	192	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,411.00000	1,404	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			643.00000	508	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			610.00000	570	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			480.00000	353	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			947.00000	916	26.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			933.00000	785	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			300.00000	247	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			681.00000	545	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			548.00000	507	24.44	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>5,752,915,173.24</b>	<b>22,988</b>	<b>300,507.00</b>
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<b>Grand Total:</b>								<b>145,664,250,173.24</b>	<b>27,446,988</b>	<b>2,013,507.00</b>
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