



# Daily MTM Report

Daily summary for 07/11/2008

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		19.32500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.10000		9.11000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.62000		8.63000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.32000		8.33500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.68000		10.72000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.75000		8.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.63000		8.64000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.63000		8.64000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.76000		8.77000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.61000		8.62500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.61000		8.62500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.94500	7.94500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/12/2008 Currency Future			10.22930		9.96200		43.30	153,746,379.00	15,030	145,886.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			519.00000	678	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			507.00000	399	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			586.00000	759	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			424.00000	329	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Call			519.00000	678	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.95	Put			507.00000	399	42.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			460.00000	606	42.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			598.00000	476	42.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Call			460.00000	606	42.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.10	Put			598.00000	476	42.91	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Call			254.00000	344	46.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.85	Put			1,142.00000	964	46.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Call			563.00000	731	41.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.85	Put			451.00000	352	41.92	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	10.30	Call			392.00000	520	43.79	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.30	Put			730.00000	591	43.79	0.00	0	1,000.00
\$ / R On 12/12/2008 Currency Future	11.10	Call			209.00000	285	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.10	Put			1,347.00000	1,156	47.62	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Call			193.00000	265	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.20	Put			1,431.00000	1,235	48.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Call			335.00000	447	44.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.50	Put			873.00000	718	44.75	0.00	0	2,000.00
\$ / R On 12/12/2008 Currency Future	11.30	Call			179.00000	246	48.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.30	Put			1,517.00000	1,316	48.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Call			154.00000	212	49.48	0.00	0	3,000.00
\$ / R On 12/12/2008 Currency Future	10.75	Call			275.00000	370	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.75	Put			1,063.00000	891	45.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.50	Put			1,692.00000	1,483	49.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			377.00000	501	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			765.00000	622	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			2,286.00000	2,552	52.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			24.00000	22	52.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Call			265.00000	357	46.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.80	Put			1,103.00000	927	46.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	9.60	Call			687.00000	877	40.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.60	Put			325.00000	248	40.93	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	9.55	Call			715.00000	909	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.55	Put			303.00000	229	40.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,009.00000	1,239	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			147.00000	110	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			803.00000	1,010	40.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			241.00000	181	40.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			866.00000	1,084	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			204.00000	154	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Call			743.00000	941	40.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.50	Put			281.00000	212	40.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			935.00000	1,160	40.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			173.00000	131	40.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Call			803.00000	1,010	40.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.40	Put			241.00000	181	40.27	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			1,085.00000	1,320	39.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			123.00000	91	39.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			1,047.00000	1,279	39.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			135.00000	100	39.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,418.00000	1,675	40.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			56.00000	46	40.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,206.00000	1,447	39.56	0.00	0	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			94.00000	68	39.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			1,555.00000	1,820	42.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			43.00000	41	42.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,604.00000	1,869	43.44	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			42.00000	40	43.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			1,652.00000	1,917	44.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			40.00000	38	44.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			1,749.00000	2,015	45.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			37.00000	36	45.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,701.00000	1,966	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	37	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,895.00000	2,161	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			33.00000	32	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			1,993.00000	2,259	48.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			31.00000	30	48.87	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			1,507.00000	1,772	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			45.00000	42	42.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,091.00000	2,357	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	27	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			1,895.00000	2,161	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			33.00000	32	47.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,798.00000	2,064	46.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.20	Put			36.00000	34	46.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,332.00000	1,579	39.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			70.00000	49	39.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			1,798.00000	2,064	46.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			36.00000	34	46.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			1,418.00000	1,675	40.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			56.00000	46	40.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,247.00000	1,490	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			85.00000	61	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			2,189.00000	2,454	51.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			27.00000	25	51.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			2,091.00000	2,357	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			29.00000	27	50.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			1,701.00000	1,966	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			39.00000	37	44.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			2,140.00000	2,405	50.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			28.00000	26	50.53	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			2,042.00000	2,308	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			30.00000	29	49.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			1,944.00000	2,210	48.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			32.00000	31	48.19	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			1,846.00000	2,112	46.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			34.00000	33	46.83	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			1,462.00000	1,723	41.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			50.00000	44	41.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			1,375.00000	1,627	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			63.00000	47	40.05	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			1,165.00000	1,404	39.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			103.00000	75	39.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			1,332.00000	1,579	39.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			70.00000	49	39.37	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			1,247.00000	1,490	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			85.00000	61	39.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			1,289.00000	1,534	39.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			77.00000	55	39.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			1,206.00000	1,447	39.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			94.00000	68	39.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,125.00000	1,362	39.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			113.00000	83	39.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			971.00000	1,199	39.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			159.00000	120	39.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			899.00000	1,121	40.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			187.00000	142	40.08	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			834.00000	1,047	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			222.00000	167	40.20	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	9.45	Call			773.00000	975	40.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			261.00000	196	40.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Call			1,009.00000	1,239	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.10	Put			147.00000	110	39.88	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Call			935.00000	1,160	40.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.20	Put			173.00000	131	40.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Call			586.00000	759	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.80	Put			424.00000	329	41.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Call			498.00000	653	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.00	Put			536.00000	424	42.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Call			425.00000	561	43.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.20	Put			663.00000	532	43.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			1,604.00000	1,869	43.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			42.00000	40	43.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			635.00000	816	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			373.00000	287	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Call			540.00000	704	42.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.90	Put			478.00000	375	42.12	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Call			635.00000	816	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.70	Put			373.00000	287	41.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Call			866.00000	1,084	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.30	Put			204.00000	154	40.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Call			610.00000	787	41.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.75	Put			398.00000	308	41.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Call			442.00000	583	43.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.15	Put			630.00000	503	43.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Call			226.00000	307	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.00	Put			1,264.00000	1,078	47.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Call			103.00000	147	51.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.00	Put			2,141.00000	1,917	51.52	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Call			66.00000	101	53.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.50	Put			2,604.00000	2,372	53.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Call			408.00000	540	43.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.25	Put			696.00000	561	43.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Call			186.00000	255	48.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.25	Put			1,474.00000	1,276	48.32	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Call			126.00000	177	50.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.75	Put			1,914.00000	1,698	50.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Call			85.00000	122	52.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.25	Put			2,373.00000	2,143	52.44	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			834.00000	1,047	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			222.00000	167	40.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Call			377.00000	501	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.35	Put			765.00000	622	44.03	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.35	Call			172.00000	237	48.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	11.35	Put			1,560.00000	1,358	48.78	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Call			116.00000	164	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.85	Put			2,004.00000	1,785	50.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Call			77.00000	113	52.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.35	Put			2,465.00000	2,234	52.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Call			51.00000	82	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.75	Put			2,839.00000	2,603	53.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Call			322.00000	431	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.55	Put			910.00000	751	44.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Call			99.00000	141	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.05	Put			2,187.00000	1,962	51.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Call			48.00000	79	53.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.80	Put			2,886.00000	2,650	53.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Call			21.00000	40	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.55	Put			3,609.00000	3,361	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Call			9.00000	19	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.30	Put			4,347.00000	4,089	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			1,125.00000	1,362	39.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			113.00000	83	39.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Call			348.00000	465	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.45	Put			836.00000	685	44.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Call			107.00000	152	51.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.95	Put			2,095.00000	1,873	51.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Call			54.00000	86	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.70	Put			2,792.00000	2,557	53.70	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Call			24.00000	45	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.45	Put			3,512.00000	3,265	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Call			10.00000	21	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.20	Put			4,248.00000	3,991	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Call			59.00000	93	53.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.60	Put			2,697.00000	2,464	53.49	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Call			26.00000	49	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.35	Put			3,414.00000	3,170	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Call			11.00000	23	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	14.10	Put			4,149.00000	3,894	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Call			142.00000	198	49.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.60	Put			1,780.00000	1,568	49.95	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Call			35.00000	62	54.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.10	Put			3,173.00000	2,933	54.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Call			15.00000	30	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.85	Put			3,903.00000	3,650	54.76	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Call			2,875.00000	3,140	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.10	Put			13.00000	10	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Call			3,022.00000	3,287	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.95	Put			10.00000	7	56.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	10.70	Call			286.00000	385	45.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	10.70	Put			1,024.00000	855	45.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Call			160.00000	220	49.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	11.45	Put			1,648.00000	1,441	49.25	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Call			88.00000	127	52.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.20	Put			2,326.00000	2,097	52.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Call			41.00000	70	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	12.95	Put			3,029.00000	2,791	54.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Call			3,169.00000	3,434	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	6.80	Put			7.00000	5	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Call			2,433.00000	2,698	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.55	Put			21.00000	19	53.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Call			0.00000	3,238	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.00	Put			0.00000	8	56.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Call			0.00000	2,503	51.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.75	Put			0.00000	23	51.51	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Call			0.00000	67	54.34	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	13.00	Put			0.00000	2,838	54.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			10.47340		10.20030		34.55	6,776,289.80	647	16,529.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			812.00000	968	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			812.00000	695	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			873.00000	1,038	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			723.00000	614	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			812.00000	968	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			812.00000	695	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			774.00000	926	34.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			874.00000	753	34.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			756.00000	905	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			906.00000	782	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			500.00000	632	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,400.00000	1,258	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			415.00000	533	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,615.00000	1,460	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			403.00000	518	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,652.00000	1,495	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			366.00000	475	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,766.00000	1,601	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			531.00000	668	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,331.00000	1,194	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			672.00000	807	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,072.00000	934	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,373.00000	2,636	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			73.00000	62	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			616.00000	754	35.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,166.00000	1,031	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	9.75	Call			1,007.00000	1,210	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			557.00000	486	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,279.00000	1,502	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			379.00000	328	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,153.00000	1,367	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			453.00000	394	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,036.00000	1,240	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			535.00000	467	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,215.00000	1,433	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			415.00000	360	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,093.00000	1,303	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			493.00000	429	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,345.00000	1,572	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			345.00000	298	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,667.00000	1,910	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			217.00000	187	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,629.00000	1,871	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			229.00000	197	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,783.00000	2,030	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			183.00000	157	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,783.00000	2,030	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			183.00000	157	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,823.00000	2,071	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			172.00000	148	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,944.00000	2,197	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			144.00000	123	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,903.00000	2,154	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			153.00000	131	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,863.00000	2,113	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			162.00000	139	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,027.00000	2,282	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			126.00000	108	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,823.00000	2,071	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			172.00000	148	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,241.00000	2,501	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			90.00000	77	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,154.00000	2,412	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			104.00000	89	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,069.00000	2,325	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			118.00000	102	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,985.00000	2,239	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			135.00000	116	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,744.00000	1,990	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			194.00000	167	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,592.00000	1,832	33.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.85	Put			242.00000	208	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,985.00000	2,239	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			135.00000	116	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,903.00000	2,154	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			153.00000	131	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,592.00000	1,832	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			242.00000	208	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,519.00000	1,755	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			269.00000	232	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,284.00000	2,545	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			84.00000	72	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,197.00000	2,456	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			97.00000	83	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,111.00000	2,368	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			111.00000	95	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,705.00000	1,950	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			205.00000	176	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,197.00000	2,456	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			97.00000	83	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,111.00000	2,368	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			111.00000	95	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,705.00000	1,950	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			205.00000	176	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,629.00000	1,871	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			229.00000	197	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,555.00000	1,793	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			255.00000	220	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,241.00000	2,501	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			90.00000	77	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,154.00000	2,412	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			104.00000	89	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,744.00000	1,990	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			194.00000	167	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,027.00000	2,282	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			126.00000	108	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,483.00000	1,718	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			283.00000	244	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,413.00000	1,644	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			313.00000	270	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,345.00000	1,572	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			345.00000	298	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,413.00000	1,644	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			313.00000	270	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,215.00000	1,433	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			415.00000	360	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,093.00000	1,303	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			493.00000	429	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			1,036.00000	1,240	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			535.00000	467	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,555.00000	1,793	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			255.00000	220	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,279.00000	1,502	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			379.00000	328	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			980.00000	1,180	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			580.00000	507	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			936.00000	1,122	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			636.00000	548	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			895.00000	1,065	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			694.00000	592	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			980.00000	1,180	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			580.00000	507	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			936.00000	1,122	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			636.00000	548	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			852.00000	1,011	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			752.00000	637	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,247.00000	1,467	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			396.00000	344	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,184.00000	1,400	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			433.00000	376	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,123.00000	1,335	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			473.00000	411	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			1,064.00000	1,271	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			514.00000	448	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			958.00000	1,150	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			608.00000	527	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			915.00000	1,093	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			665.00000	570	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			873.00000	1,038	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			723.00000	614	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			832.00000	989	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			782.00000	666	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			721.00000	864	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			971.00000	841	34.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			688.00000	826	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,038.00000	902	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			653.00000	789	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,103.00000	966	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			581.00000	721	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,231.00000	1,098	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			548.00000	686	35.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,297.00000	1,163	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			516.00000	650	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,365.00000	1,226	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			485.00000	614	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,435.00000	1,291	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			832.00000	989	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			782.00000	666	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			793.00000	947	33.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			843.00000	724	33.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			688.00000	826	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,038.00000	902	34.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			653.00000	789	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,103.00000	966	34.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			774.00000	926	34.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			874.00000	753	34.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			738.00000	884	34.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			938.00000	811	34.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			704.00000	845	34.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,004.00000	871	34.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			635.00000	771	35.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,134.00000	998	35.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			599.00000	737	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,198.00000	1,064	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			564.00000	705	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,264.00000	1,132	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			599.00000	737	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,198.00000	1,064	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			470.00000	597	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,470.00000	1,324	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			442.00000	564	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,542.00000	1,391	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			442.00000	564	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,542.00000	1,391	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			390.00000	503	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,690.00000	1,530	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			343.00000	447	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,843.00000	1,674	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			322.00000	422	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,921.00000	1,748	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			301.00000	397	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,001.00000	1,824	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			282.00000	374	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,082.00000	1,900	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			516.00000	650	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,365.00000	1,226	35.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.15	Call		485.00000	614	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,435.00000	1,291	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		456.00000	581	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,506.00000	1,357	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		429.00000	549	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,578.00000	1,425	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		378.00000	489	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,728.00000	1,565	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		354.00000	461	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,804.00000	1,637	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		332.00000	434	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,882.00000	1,711	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		311.00000	409	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,961.00000	1,786	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		322.00000	422	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,921.00000	1,748	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		852.00000	1,011	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		752.00000	637	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		672.00000	807	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		1,072.00000	934	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		738.00000	884	34.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		938.00000	811	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.68760	10.41100		31.27	149,626.40	14	2,076.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		985.00000	1,141	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		974.00000	854	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1,044.00000	1,206	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		883.00000	769	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		985.00000	1,141	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		974.00000	854	30.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		930.00000	1,078	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,069.00000	941	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		930.00000	1,078	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,069.00000	941	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		652.00000	788	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,591.00000	1,451	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		563.00000	687	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		1,802.00000	1,650	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		549.00000	671	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		1,838.00000	1,684	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		509.00000	626	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		1,948.00000	1,788	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		702.00000	844	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,491.00000	1,356	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		828.00000	965	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,267.00000	1,128	31.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.65	Call			896.00000	1,039	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,135.00000	1,001	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			790.00000	931	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,329.00000	1,193	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,172.00000	1,371	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			711.00000	634	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,430.00000	1,647	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			519.00000	460	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,311.00000	1,521	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			600.00000	533	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,199.00000	1,400	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			688.00000	613	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,370.00000	1,583	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			559.00000	496	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,254.00000	1,460	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			643.00000	572	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,492.00000	1,713	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			481.00000	426	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,794.00000	2,030	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			333.00000	293	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,794.00000	2,030	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			333.00000	293	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,902.00000	2,143	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			291.00000	255	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,939.00000	2,181	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			278.00000	244	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,976.00000	2,220	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			265.00000	232	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,052.00000	2,299	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			241.00000	211	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,014.00000	2,259	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			253.00000	222	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,169.00000	2,419	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			208.00000	181	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,014.00000	2,259	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			253.00000	222	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,865.00000	2,105	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			304.00000	267	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,329.00000	2,584	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			168.00000	147	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,248.00000	2,501	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			187.00000	163	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,090.00000	2,338	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			229.00000	201	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,724.00000	1,957	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.05	Put			363.00000	319	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,655.00000	1,885	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			394.00000	348	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,289.00000	2,543	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			178.00000	155	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,208.00000	2,460	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			197.00000	172	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,129.00000	2,379	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			218.00000	191	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,829.00000	2,067	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			318.00000	280	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,759.00000	1,993	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			348.00000	306	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,689.00000	1,921	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			378.00000	333	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,496.00000	2,755	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			135.00000	117	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,412.00000	2,669	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			151.00000	131	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,090.00000	2,338	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			229.00000	201	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,169.00000	2,419	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			208.00000	181	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,370.00000	2,627	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			159.00000	139	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,208.00000	2,460	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			197.00000	172	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,829.00000	2,067	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			318.00000	280	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,052.00000	2,299	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			241.00000	211	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,976.00000	2,220	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			265.00000	232	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,902.00000	2,143	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			291.00000	255	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,689.00000	1,921	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			378.00000	333	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,622.00000	1,850	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			411.00000	363	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,556.00000	1,781	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			445.00000	393	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,622.00000	1,850	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			411.00000	363	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,311.00000	1,521	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			600.00000	533	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,370.00000	1,583	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			559.00000	496	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,145.00000	1,343	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			734.00000	655	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,107.00000	1,287	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			796.00000	699	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1,064.00000	1,233	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			853.00000	745	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,556.00000	1,781	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			445.00000	393	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,254.00000	1,460	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			643.00000	572	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,107.00000	1,287	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			796.00000	699	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,024.00000	1,180	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			913.00000	793	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,492.00000	1,713	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			481.00000	426	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,199.00000	1,400	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			688.00000	613	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,400.00000	1,615	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			539.00000	477	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,340.00000	1,552	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			579.00000	514	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,282.00000	1,490	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			621.00000	552	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,226.00000	1,430	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			665.00000	592	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,126.00000	1,315	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			765.00000	677	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,085.00000	1,260	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			824.00000	722	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,004.00000	1,161	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			943.00000	823	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			863.00000	1,001	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,202.00000	1,064	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			754.00000	898	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,393.00000	1,260	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			719.00000	863	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,458.00000	1,325	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			685.00000	825	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,524.00000	1,387	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1,024.00000	1,180	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			913.00000	793	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			948.00000	1,099	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,037.00000	911	30.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			913.00000	1,058	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,102.00000	971	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			879.00000	1,020	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,168.00000	1,032	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			847.00000	983	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,236.00000	1,095	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			809.00000	948	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,298.00000	1,160	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			772.00000	914	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,361.00000	1,226	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			736.00000	882	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,425.00000	1,294	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			913.00000	1,058	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,102.00000	971	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			847.00000	983	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,236.00000	1,095	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			809.00000	948	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,298.00000	1,160	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			736.00000	882	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,425.00000	1,294	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			668.00000	806	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,557.00000	1,419	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			637.00000	771	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,626.00000	1,483	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			606.00000	736	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,695.00000	1,549	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			577.00000	703	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,766.00000	1,616	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			621.00000	753	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,660.00000	1,516	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			592.00000	720	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,731.00000	1,582	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			536.00000	656	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,875.00000	1,718	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			484.00000	597	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,023.00000	1,859	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			460.00000	569	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,099.00000	1,932	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			437.00000	543	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,176.00000	2,005	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			415.00000	517	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,254.00000	2,080	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			522.00000	641	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,911.00000	1,753	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	11.90	Call			497.00000	611	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,986.00000	1,824	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			472.00000	583	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,061.00000	1,895	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			448.00000	556	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,137.00000	1,968	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			592.00000	720	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,731.00000	1,582	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			460.00000	569	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,099.00000	1,932	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			719.00000	863	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,458.00000	1,325	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1,085.00000	1,260	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			824.00000	722	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1,004.00000	1,161	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			943.00000	823	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			966.00000	1,120	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,005.00000	882	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			896.00000	1,039	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,135.00000	1,001	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			828.00000	965	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,267.00000	1,128	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,126.00000	1,315	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			765.00000	677	30.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			16.07720		15.80570		43.82	64,308.80	4	2,708.00
£ / R On 12/12/2008 Currency Future	15.80	Call			750.00000	991	42.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			744.00000	714	42.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			815.00000	1,066	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			659.00000	639	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			730.00000	968	43.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			774.00000	741	43.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Call			619.00000	838	43.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.15	Put			963.00000	911	43.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Call			492.00000	707	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.50	Put			1,186.00000	1,130	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Call			509.00000	724	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.45	Put			1,153.00000	1,097	44.76	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			369.00000	561	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,464.00000	1,383	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			318.00000	497	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,612.00000	1,520	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Call			206.00000	351	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.65	Put			2,051.00000	1,924	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.25	Call			124.00000	234	44.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.25	Put			2,568.00000	2,407	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			109.00000	210	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,703.00000	2,533	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Call			135.00000	251	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.15	Put			2,480.00000	2,323	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			198.00000	339	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,092.00000	1,962	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Call			198.00000	339	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.70	Put			2,092.00000	1,962	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			141.00000	259	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,436.00000	2,282	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Call			443.00000	649	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.65	Put			1,287.00000	1,222	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Call			691.00000	923	43.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.95	Put			835.00000	796	43.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			602.00000	818	44.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			996.00000	941	44.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			636.00000	859	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			930.00000	882	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			710.00000	946	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			804.00000	768	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			793.00000	1,039	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			687.00000	661	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			1,051.00000	1,335	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			445.00000	458	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,113.00000	1,400	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			407.00000	423	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			1,210.00000	1,501	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			355.00000	374	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,081.00000	1,367	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			426.00000	440	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			1,020.00000	1,303	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			465.00000	476	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			933.00000	1,211	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			527.00000	534	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,244.00000	1,535	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			338.00000	358	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,313.00000	1,606	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			307.00000	328	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			1,177.00000	1,467	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			372.00000	390	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			1,348.00000	1,642	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			292.00000	314	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,456.00000	1,752	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			251.00000	274	42.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.35	Call			1,647.00000	1,943	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			191.00000	216	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			1,569.00000	1,865	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			213.00000	238	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,493.00000	1,789	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			238.00000	262	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,420.00000	1,714	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			264.00000	287	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			1,278.00000	1,570	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			322.00000	343	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,145.00000	1,433	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			389.00000	406	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			1,383.00000	1,678	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			278.00000	301	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			1,113.00000	1,400	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			407.00000	423	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			990.00000	1,272	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			485.00000	495	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			961.00000	1,241	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			506.00000	514	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			908.00000	1,181	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			552.00000	554	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			861.00000	1,122	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			605.00000	595	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,608.00000	1,904	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			202.00000	227	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			1,531.00000	1,827	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			225.00000	250	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			1,456.00000	1,752	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			251.00000	274	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			884.00000	1,151	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			578.00000	574	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			838.00000	1,094	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			632.00000	617	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			815.00000	1,066	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			659.00000	639	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			1,313.00000	1,606	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			307.00000	328	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			990.00000	1,272	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			485.00000	495	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			1,493.00000	1,789	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			238.00000	262	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			1,420.00000	1,714	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			264.00000	287	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			1,145.00000	1,433	42.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.05	Put			389.00000	406	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			1,081.00000	1,367	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			426.00000	440	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			1,244.00000	1,535	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			338.00000	358	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			933.00000	1,211	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			527.00000	534	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			750.00000	991	42.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			744.00000	714	42.95	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			672.00000	902	43.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			866.00000	825	43.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			636.00000	859	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			930.00000	882	43.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			838.00000	1,094	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			632.00000	617	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			710.00000	946	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			804.00000	768	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Call			563.00000	779	44.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.30	Put			1,058.00000	1,002	44.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			710.00000	946	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			804.00000	768	43.27	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Call			602.00000	818	44.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.20	Put			996.00000	941	44.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			527.00000	742	44.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,121.00000	1,065	44.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Call			527.00000	742	44.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.40	Put			1,121.00000	1,065	44.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			458.00000	668	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,253.00000	1,191	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			861.00000	1,122	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			605.00000	595	42.65	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			771.00000	1,014	42.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			716.00000	687	42.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Call			730.00000	968	43.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.85	Put			774.00000	741	43.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			654.00000	880	43.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			898.00000	853	43.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Call			582.00000	798	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.25	Put			1,027.00000	971	44.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Call			545.00000	761	44.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.35	Put			1,089.00000	1,033	44.48	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			475.00000	687	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,219.00000	1,160	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Call			412.00000	613	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.75	Put			1,356.00000	1,285	44.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.85	Call			383.00000	578	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.85	Put			1,428.00000	1,350	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Call			356.00000	544	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.95	Put			1,500.00000	1,417	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Call			330.00000	512	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.05	Put			1,575.00000	1,485	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Call			182.00000	318	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.80	Put			2,177.00000	2,041	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			168.00000	297	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,262.00000	2,120	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Call			154.00000	278	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.00	Put			2,348.00000	2,201	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			130.00000	242	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,524.00000	2,365	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			119.00000	226	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,613.00000	2,449	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Call			99.00000	196	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.50	Put			2,794.00000	2,619	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			295.00000	467	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,689.00000	1,590	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			273.00000	439	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,767.00000	1,662	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			252.00000	412	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,846.00000	1,735	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Call			233.00000	387	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.50	Put			1,927.00000	1,809	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			215.00000	362	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,009.00000	1,885	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Call			252.00000	412	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.40	Put			1,846.00000	1,735	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Call			215.00000	362	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.60	Put			2,009.00000	1,885	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Call			168.00000	297	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.90	Put			2,262.00000	2,120	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Call			141.00000	259	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.10	Put			2,436.00000	2,282	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Call			190.00000	328	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.75	Put			2,134.00000	2,001	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			175.00000	307	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,219.00000	2,080	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Call			161.00000	287	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.95	Put			2,305.00000	2,160	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			148.00000	268	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,392.00000	2,241	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			114.00000	218	44.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	18.35	Put			2,658.00000	2,491	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Call			104.00000	203	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.45	Put			2,748.00000	2,576	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			95.00000	189	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,839.00000	2,662	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Call			130.00000	242	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.20	Put			2,524.00000	2,365	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Call			119.00000	226	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.30	Put			2,613.00000	2,449	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Call			109.00000	210	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.40	Put			2,703.00000	2,533	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Call			91.00000	182	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.60	Put			2,885.00000	2,705	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Call			83.00000	170	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.70	Put			2,977.00000	2,792	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Call			75.00000	158	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.80	Put			3,070.00000	2,880	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Call			175.00000	307	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.85	Put			2,219.00000	2,080	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Call			148.00000	268	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.05	Put			2,392.00000	2,241	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Call			114.00000	218	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.35	Put			2,658.00000	2,491	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Call			95.00000	189	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.55	Put			2,839.00000	2,662	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Call			87.00000	176	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	18.65	Put			2,931.00000	2,749	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Call			284.00000	453	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.25	Put			1,728.00000	1,626	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Call			262.00000	425	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.35	Put			1,807.00000	1,698	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Call			242.00000	399	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.45	Put			1,887.00000	1,772	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Call			224.00000	374	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.55	Put			1,968.00000	1,847	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			427.00000	631	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,321.00000	1,253	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Call			397.00000	595	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,392.00000	1,318	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Call			369.00000	561	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.90	Put			1,464.00000	1,383	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Call			343.00000	528	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.00	Put			1,537.00000	1,451	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Call			427.00000	631	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.70	Put			1,321.00000	1,253	44.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	16.80	Call			397.00000	595	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.80	Put			1,392.00000	1,318	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Call			318.00000	497	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.10	Put			1,612.00000	1,520	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Call			295.00000	467	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.20	Put			1,689.00000	1,590	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Call			273.00000	439	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	17.30	Put			1,767.00000	1,662	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Call			475.00000	687	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.55	Put			1,219.00000	1,160	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Call			458.00000	668	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.60	Put			1,253.00000	1,191	44.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Call			771.00000	1,014	42.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.75	Put			716.00000	687	42.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Call			654.00000	880	43.69	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.05	Put			898.00000	853	43.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.41910		16.13890		31.08	0.00	0	6,956.00
£ / R On 16/03/2009 Currency Future	16.15	Call			1,087.00000	1,320	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,098.00000	1,051	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			1,167.00000	1,408	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			978.00000	939	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			962.00000	1,178	31.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,323.00000	1,259	31.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			825.00000	1,050	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,536.00000	1,481	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			862.00000	1,087	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,474.00000	1,418	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			703.00000	914	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,765.00000	1,695	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			611.00000	809	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,972.00000	1,890	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			467.00000	642	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,379.00000	2,273	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			344.00000	493	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,855.00000	2,724	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			318.00000	461	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			2,979.00000	2,842	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			372.00000	527	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,733.00000	2,608	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			491.00000	670	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,302.00000	2,201	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			382.00000	539	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,693.00000	2,570	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			789.00000	1,010	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,600.00000	1,540	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Call			1,068.00000	1,300	30.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,129.00000	1,081	30.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			996.00000	1,217	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,257.00000	1,198	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,106.00000	1,340	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,067.00000	1,021	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			921.00000	1,141	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,382.00000	1,322	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,146.00000	1,382	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,007.00000	963	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			1,382.00000	1,660	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			744.00000	741	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,440.00000	1,720	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			701.00000	701	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,559.00000	1,844	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			620.00000	625	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,469.00000	1,750	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			680.00000	681	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,440.00000	1,720	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			701.00000	701	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			1,411.00000	1,690	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			722.00000	721	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			1,327.00000	1,602	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			788.00000	783	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,590.00000	1,876	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			601.00000	606	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,653.00000	1,940	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			564.00000	571	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,685.00000	1,973	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			546.00000	554	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,954.00000	2,248	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			415.00000	429	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,884.00000	2,177	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			445.00000	458	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,816.00000	2,108	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			477.00000	489	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,750.00000	2,040	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			511.00000	521	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,621.00000	1,908	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			582.00000	589	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,499.00000	1,781	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			660.00000	662	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,816.00000	2,108	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			477.00000	489	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,750.00000	2,040	30.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.90	Put			511.00000	521	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,499.00000	1,781	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			660.00000	662	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			1,272.00000	1,545	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			834.00000	826	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,231.00000	1,489	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			892.00000	870	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,919.00000	2,212	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			430.00000	443	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,850.00000	2,142	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			461.00000	473	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,783.00000	2,074	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			494.00000	505	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,717.00000	2,006	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			528.00000	537	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,529.00000	1,812	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			640.00000	643	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			1,231.00000	1,489	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			892.00000	870	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,188.00000	1,435	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			949.00000	916	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,653.00000	1,940	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			564.00000	571	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,590.00000	1,876	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			601.00000	606	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			1,469.00000	1,750	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			680.00000	681	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			1,354.00000	1,631	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			765.00000	762	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,299.00000	1,573	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			810.00000	804	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,251.00000	1,517	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			862.00000	848	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,209.00000	1,462	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			920.00000	893	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			1,299.00000	1,573	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			810.00000	804	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			1,068.00000	1,300	30.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,129.00000	1,081	30.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,031.00000	1,258	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,192.00000	1,139	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			996.00000	1,217	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,257.00000	1,198	31.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,188.00000	1,435	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			949.00000	916	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.70	Call			882.00000	1,105	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,443.00000	1,386	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			1,146.00000	1,382	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,007.00000	963	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			1,106.00000	1,340	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,067.00000	1,021	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			1,031.00000	1,258	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,192.00000	1,139	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			921.00000	1,141	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,382.00000	1,322	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			843.00000	1,070	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,505.00000	1,451	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,126.00000	1,361	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,037.00000	992	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			1,049.00000	1,279	30.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,160.00000	1,110	30.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,013.00000	1,237	30.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,224.00000	1,168	30.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			979.00000	1,198	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,290.00000	1,229	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			941.00000	1,160	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,353.00000	1,290	31.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			901.00000	1,123	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,412.00000	1,354	31.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			1,188.00000	1,435	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			949.00000	916	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			754.00000	970	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,665.00000	1,601	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			720.00000	933	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,731.00000	1,664	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			687.00000	896	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,798.00000	1,727	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			656.00000	860	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,867.00000	1,791	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			445.00000	615	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,456.00000	2,346	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			423.00000	589	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,534.00000	2,420	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			402.00000	564	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,613.00000	2,495	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			363.00000	516	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,774.00000	2,647	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			344.00000	493	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,855.00000	2,724	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			327.00000	472	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.75	Put			2,938.00000	2,803	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			310.00000	451	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,021.00000	2,882	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			597.00000	793	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,008.00000	1,924	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			569.00000	760	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,080.00000	1,991	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			542.00000	729	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,153.00000	2,060	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			516.00000	699	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,227.00000	2,130	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			569.00000	760	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,080.00000	1,991	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			516.00000	699	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,227.00000	2,130	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			445.00000	615	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,456.00000	2,346	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			402.00000	564	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,613.00000	2,495	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			456.00000	628	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,417.00000	2,309	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			434.00000	602	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,495.00000	2,383	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			412.00000	576	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,573.00000	2,457	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			392.00000	551	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,653.00000	2,532	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			353.00000	505	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,814.00000	2,685	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			335.00000	482	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,896.00000	2,763	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			302.00000	441	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,063.00000	2,922	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			382.00000	539	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,693.00000	2,570	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			310.00000	451	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,021.00000	2,882	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			294.00000	431	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,105.00000	2,962	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			279.00000	411	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,190.00000	3,042	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			264.00000	393	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,275.00000	3,124	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			250.00000	375	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,361.00000	3,206	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Call			363.00000	516	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,774.00000	2,647	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			294.00000	431	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,105.00000	2,962	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			279.00000	411	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,190.00000	3,042	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			583.00000	776	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,044.00000	1,957	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			555.00000	745	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,116.00000	2,026	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			529.00000	714	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,190.00000	2,095	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			504.00000	685	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,265.00000	2,165	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			479.00000	656	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,340.00000	2,237	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			737.00000	951	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,698.00000	1,632	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			671.00000	878	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,833.00000	1,759	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			641.00000	843	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,902.00000	1,824	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			843.00000	1,070	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,505.00000	1,451	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			807.00000	1,029	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,568.00000	1,510	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			771.00000	990	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,632.00000	1,571	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			737.00000	951	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,698.00000	1,632	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			583.00000	776	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,044.00000	1,957	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			1,013.00000	1,237	30.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,224.00000	1,168	30.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			825.00000	1,050	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,536.00000	1,481	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			807.00000	1,029	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,568.00000	1,510	31.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			1,251.00000	1,517	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			862.00000	848	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			1,209.00000	1,462	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			920.00000	893	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			1,126.00000	1,361	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,037.00000	992	30.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			941.00000	1,160	31.35	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 16/03/2009 Currency Future	16.55	Put			1,353.00000	1,290	31.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.73770		16.45260		28.18	16,737.70	1	1.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,337.00000	1,566	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,335.00000	1,279	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,415.00000	1,651	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,212.00000	1,163	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,214.00000	1,427	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,561.00000	1,490	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			1,083.00000	1,300	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,780.00000	1,712	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			1,121.00000	1,338	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,719.00000	1,650	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			956.00000	1,162	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,003.00000	1,924	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			857.00000	1,053	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,204.00000	2,115	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			684.00000	860	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,631.00000	2,522	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			541.00000	697	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,089.00000	2,959	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			510.00000	661	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,207.00000	3,073	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			586.00000	748	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			2,933.00000	2,810	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			697.00000	875	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,595.00000	2,487	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			724.00000	905	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,522.00000	2,417	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			597.00000	761	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,895.00000	2,774	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			1,045.00000	1,259	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,843.00000	1,771	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			1,231.00000	1,446	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,528.00000	1,459	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,248.00000	1,466	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,495.00000	1,428	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,356.00000	1,588	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,304.00000	1,250	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,395.00000	1,626	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,242.00000	1,188	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,661.00000	1,922	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			959.00000	934	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,745.00000	2,009	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			892.00000	872	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,831.00000	2,099	27.52	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 12/06/2009 Currency Future	15.45	Put			828.00000	811	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,716.00000	1,980	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			914.00000	892	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,689.00000	1,951	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			936.00000	913	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,634.00000	1,894	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			981.00000	956	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,890.00000	2,160	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			788.00000	772	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,951.00000	2,223	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			748.00000	735	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,745.00000	2,009	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			892.00000	872	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,981.00000	2,254	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			729.00000	717	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,238.00000	2,518	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			585.00000	580	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,172.00000	2,450	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			619.00000	613	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2,107.00000	2,384	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			655.00000	646	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2,044.00000	2,318	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			691.00000	681	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,920.00000	2,191	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			768.00000	754	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,860.00000	2,129	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			808.00000	792	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,802.00000	2,069	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			849.00000	831	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2,238.00000	2,518	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			585.00000	580	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2,172.00000	2,450	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			619.00000	613	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,920.00000	2,191	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			768.00000	754	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,860.00000	2,129	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			808.00000	792	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,075.00000	2,351	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			673.00000	663	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,012.00000	2,286	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			710.00000	699	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,773.00000	2,039	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			871.00000	851	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,607.00000	1,866	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,004.00000	978	27.52	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 12/06/2009 Currency Future	15.80	Call			1,634.00000	1,894	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			981.00000	956	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,580.00000	1,838	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,028.00000	1,000	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,528.00000	1,783	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,076.00000	1,045	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2,205.00000	2,484	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			602.00000	596	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			2,139.00000	2,417	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			637.00000	629	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2,075.00000	2,351	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			673.00000	663	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2,012.00000	2,286	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			710.00000	699	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,773.00000	2,039	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			871.00000	851	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,716.00000	1,980	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			914.00000	892	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,477.00000	1,729	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,125.00000	1,092	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,435.00000	1,677	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,183.00000	1,139	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,580.00000	1,838	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,028.00000	1,000	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,477.00000	1,729	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,125.00000	1,092	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,554.00000	1,810	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,052.00000	1,022	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,503.00000	1,756	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,100.00000	1,068	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,356.00000	1,588	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,304.00000	1,250	27.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,319.00000	1,546	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,366.00000	1,308	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,282.00000	1,505	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,430.00000	1,367	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,528.00000	1,783	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,076.00000	1,045	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,395.00000	1,626	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,242.00000	1,188	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,282.00000	1,505	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,430.00000	1,367	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			1,214.00000	1,427	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,561.00000	1,490	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,435.00000	1,677	27.52	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 12/06/2009 Currency Future	16.20	Put			1,183.00000	1,139	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			1,248.00000	1,466	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,495.00000	1,428	28.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,181.00000	1,391	28.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,629.00000	1,553	28.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			1,141.00000	1,355	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,689.00000	1,617	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			1,181.00000	1,391	28.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,629.00000	1,553	28.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			1,102.00000	1,321	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,749.00000	1,683	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,375.00000	1,606	27.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,273.00000	1,219	27.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,300.00000	1,525	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,398.00000	1,337	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			1,265.00000	1,485	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,462.00000	1,397	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,198.00000	1,409	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,595.00000	1,521	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			1,161.00000	1,373	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,659.00000	1,585	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,456.00000	1,703	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,154.00000	1,115	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,375.00000	1,606	27.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,273.00000	1,219	27.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			1,198.00000	1,409	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,595.00000	1,521	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			1,009.00000	1,219	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,906.00000	1,832	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			973.00000	1,181	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,971.00000	1,893	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			939.00000	1,143	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,036.00000	1,955	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			905.00000	1,106	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,103.00000	2,018	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			671.00000	845	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,668.00000	2,557	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			646.00000	816	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,743.00000	2,629	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			621.00000	788	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,818.00000	2,701	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			574.00000	735	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,972.00000	2,847	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			552.00000	710	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,050.00000	2,922	28.78	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.05	Call			531.00000	685	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,128.00000	2,997	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			841.00000	1,035	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,239.00000	2,148	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			811.00000	1,001	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,308.00000	2,214	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			781.00000	968	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,378.00000	2,281	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			752.00000	936	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,449.00000	2,349	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			811.00000	1,001	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,308.00000	2,214	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			752.00000	936	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,449.00000	2,349	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			671.00000	845	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,668.00000	2,557	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			621.00000	788	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,818.00000	2,701	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			658.00000	831	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,706.00000	2,593	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			633.00000	802	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,781.00000	2,665	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			609.00000	775	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,857.00000	2,737	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			563.00000	722	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,011.00000	2,885	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			520.00000	673	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,168.00000	3,035	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			500.00000	649	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,247.00000	3,111	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			574.00000	735	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			2,972.00000	2,847	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			531.00000	685	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,128.00000	2,997	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			490.00000	638	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,287.00000	3,150	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			471.00000	615	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,368.00000	3,227	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			452.00000	593	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,449.00000	3,305	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			434.00000	572	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,531.00000	3,384	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			563.00000	722	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,011.00000	2,885	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			480.00000	626	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.30	Put		3,328.00000	3,188	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		461.00000	604	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		3,409.00000	3,266	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		991.00000	1,200	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		1,938.00000	1,862	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		922.00000	1,124	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		2,069.00000	1,987	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		889.00000	1,088	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		2,136.00000	2,050	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		826.00000	1,018	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		2,273.00000	2,181	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		796.00000	985	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		2,343.00000	2,247	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		766.00000	952	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		2,414.00000	2,315	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		738.00000	921	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		2,485.00000	2,383	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		1,102.00000	1,321	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		1,749.00000	1,683	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		1,064.00000	1,279	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		1,811.00000	1,742	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		1,027.00000	1,239	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		1,874.00000	1,801	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		991.00000	1,200	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		1,938.00000	1,862	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		826.00000	1,018	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		2,273.00000	2,181	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		1,265.00000	1,485	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		1,462.00000	1,397	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		1,083.00000	1,300	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		1,780.00000	1,712	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		1,121.00000	1,338	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		1,719.00000	1,650	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		1,009.00000	1,219	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		1,906.00000	1,832	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		939.00000	1,143	28.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		2,036.00000	1,955	28.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			13.01610	12.74860		41.71	3,943,878.30	303	35,146.00
€ / R On 12/12/2008 Currency Future	12.75	Call		581.00000	792	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.75	Put		583.00000	526	40.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		624.00000	843	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		525.00000	476	40.59	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Call		602.00000	817	40.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.70	Put		553.00000	501	40.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.80	Call			561.00000	768	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			613.00000	552	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			472.00000	657	41.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			773.00000	691	41.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Call			346.00000	498	43.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.50	Put			1,097.00000	982	43.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			282.00000	414	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,334.00000	1,198	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Call			217.00000	325	46.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.20	Put			1,668.00000	1,509	46.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Call			171.00000	265	47.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.55	Put			1,972.00000	1,799	47.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			1,360.00000	1,627	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			111.00000	111	38.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Call			224.00000	335	46.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.15	Put			1,625.00000	1,469	46.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Call			312.00000	454	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.65	Put			1,214.00000	1,088	44.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			231.00000	345	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,583.00000	1,429	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Call			488.00000	678	41.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.00	Put			740.00000	662	41.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			745.00000	980	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			397.00000	364	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Call			542.00000	745	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.85	Put			643.00000	578	41.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			647.00000	869	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			498.00000	453	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			827.00000	1,071	39.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			329.00000	304	39.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,084.00000	1,350	38.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			185.00000	184	38.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,047.00000	1,313	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			198.00000	197	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,122.00000	1,388	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			173.00000	172	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			1,047.00000	1,313	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			198.00000	197	38.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			917.00000	1,170	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			268.00000	254	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			948.00000	1,205	38.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			249.00000	239	38.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			886.00000	1,136	39.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			288.00000	270	39.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			1,199.00000	1,466	38.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.70	Put			150.00000	150	38.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			1,160.00000	1,427	38.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			161.00000	161	38.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			1,238.00000	1,505	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			140.00000	139	38.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			1,319.00000	1,586	38.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			120.00000	120	38.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,529.00000	1,800	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			81.00000	84	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,444.00000	1,711	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			95.00000	95	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			1,278.00000	1,545	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			130.00000	129	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			980.00000	1,240	38.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			232.00000	224	38.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,486.00000	1,755	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			88.00000	89	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			1,402.00000	1,669	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			103.00000	103	38.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			1,084.00000	1,350	38.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			185.00000	184	38.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			1,013.00000	1,276	38.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			215.00000	210	38.84	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			856.00000	1,102	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			308.00000	286	39.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			799.00000	1,040	39.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			351.00000	324	39.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			772.00000	1,009	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			373.00000	343	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			719.00000	951	39.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			421.00000	385	39.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			1,529.00000	1,800	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			81.00000	84	38.61	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			1,444.00000	1,711	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			95.00000	95	38.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			1,122.00000	1,388	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			173.00000	172	38.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			772.00000	1,009	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			373.00000	343	39.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			670.00000	895	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			472.00000	429	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			799.00000	1,040	39.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			351.00000	324	39.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			694.00000	923	40.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			446.00000	407	40.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.60	Call			1,278.00000	1,545	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			130.00000	129	38.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			917.00000	1,170	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			268.00000	254	39.03	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			745.00000	980	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			397.00000	364	39.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			647.00000	869	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			498.00000	453	40.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			670.00000	895	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			472.00000	429	40.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Call			506.00000	699	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.95	Put			707.00000	633	41.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Call			472.00000	657	41.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.05	Put			773.00000	691	41.90	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Call			440.00000	618	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.15	Put			841.00000	752	42.28	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Call			411.00000	581	42.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.25	Put			912.00000	815	42.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Call			523.00000	722	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.90	Put			675.00000	606	41.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Call			561.00000	768	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.80	Put			613.00000	552	41.07	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Call			455.00000	637	42.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.10	Put			807.00000	721	42.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Call			425.00000	599	42.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.20	Put			876.00000	783	42.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Call			397.00000	563	42.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.30	Put			948.00000	847	42.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			370.00000	529	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,022.00000	913	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Call			302.00000	440	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.70	Put			1,253.00000	1,124	44.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Call			264.00000	389	45.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.90	Put			1,415.00000	1,273	45.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Call			247.00000	367	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.00	Put			1,498.00000	1,350	45.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			203.00000	307	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,755.00000	1,590	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Call			190.00000	289	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.40	Put			1,841.00000	1,673	47.15	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Call			177.00000	273	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.50	Put			1,928.00000	1,757	47.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Call			383.00000	546	43.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.35	Put			985.00000	880	43.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.45	Call			358.00000	513	43.42	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	13.45	Put			1,059.00000	947	43.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Call			334.00000	483	43.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.55	Put			1,136.00000	1,016	43.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Call			292.00000	427	44.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.75	Put			1,293.00000	1,160	44.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			273.00000	401	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,374.00000	1,235	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Call			255.00000	378	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.95	Put			1,457.00000	1,312	45.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Call			239.00000	356	45.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.05	Put			1,540.00000	1,390	45.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Call			323.00000	468	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.60	Put			1,175.00000	1,052	43.99	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Call			282.00000	414	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.80	Put			1,334.00000	1,198	44.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Call			231.00000	345	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.10	Put			1,583.00000	1,429	45.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Call			210.00000	316	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.25	Put			1,711.00000	1,550	46.55	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Call			196.00000	298	46.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.35	Put			1,798.00000	1,632	46.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Call			183.00000	281	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.45	Put			1,885.00000	1,715	47.35	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			1,486.00000	1,755	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			88.00000	89	38.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Call			97.00000	165	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.35	Put			2,698.00000	2,499	50.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Call			50.00000	104	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.15	Put			3,451.00000	3,238	52.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Call			23.00000	56	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.95	Put			4,224.00000	3,990	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Call			10.00000	28	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.75	Put			5,011.00000	4,762	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Call			101.00000	170	50.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.30	Put			2,652.00000	2,454	50.32	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Call			52.00000	107	52.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.10	Put			3,403.00000	3,191	52.76	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Call			24.00000	58	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.90	Put			4,175.00000	3,942	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Call			10.00000	30	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.70	Put			4,962.00000	4,714	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Call			1,802.00000	2,075	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.00	Put			53.00000	59	39.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Call			370.00000	529	43.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.40	Put			1,022.00000	913	43.23	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	15.00	Call			126.00000	203	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.00	Put			2,378.00000	2,187	49.30	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Call			68.00000	127	51.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.80	Put			3,119.00000	2,911	51.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Call			32.00000	74	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.60	Put			3,883.00000	3,658	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Call			14.00000	38	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.40	Put			4,666.00000	4,422	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Call			2,190.00000	2,452	41.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.60	Put			42.00000	36	41.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Call			165.00000	257	47.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.60	Put			2,017.00000	1,841	47.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Call			93.00000	161	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.40	Put			2,745.00000	2,545	50.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Call			47.00000	101	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.20	Put			3,499.00000	3,285	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Call			21.00000	53	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	17.00	Put			4,273.00000	4,037	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,483.00000	2,745	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			35.00000	28	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Call			1,706.00000	1,983	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.10	Put			57.00000	67	39.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Call			203.00000	307	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.30	Put			1,755.00000	1,590	46.75	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Call			118.00000	191	49.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.10	Put			2,470.00000	2,275	49.64	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			63.00000	120	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,214.00000	3,004	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Call			29.00000	68	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.70	Put			3,980.00000	3,752	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Call			2,922.00000	3,186	48.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.85	Put			23.00000	20	48.13	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Call			2,141.00000	2,404	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.65	Put			43.00000	38	41.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Call			273.00000	401	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	13.85	Put			1,374.00000	1,235	44.96	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Call			160.00000	250	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	14.65	Put			2,061.00000	1,884	48.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Call			90.00000	156	50.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.45	Put			2,791.00000	2,590	50.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Call			45.00000	97	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.25	Put			3,546.00000	3,331	53.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Call			3,167.00000	3,429	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.60	Put			18.00000	13	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.40	Call			2,386.00000	2,647	43.40	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 12/12/2008 Currency Future	10.40	Put			37.00000	31	43.40	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Call			1,617.00000	1,891	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.20	Put			68.00000	75	39.05	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Call			109.00000	180	49.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.20	Put			2,561.00000	2,364	49.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Call			57.00000	113	52.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	16.00	Put			3,309.00000	3,097	52.46	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Call			3,265.00000	3,527	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.50	Put			17.00000	11	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Call			2,483.00000	2,745	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.30	Put			35.00000	28	44.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Call			63.00000	120	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.90	Put			3,214.00000	3,004	52.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Call			3,216.00000	3,478	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.55	Put			17.00000	12	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Call			2,434.00000	2,696	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.35	Put			36.00000	30	43.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Call			1,661.00000	1,937	39.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.15	Put			62.00000	71	39.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Call			114.00000	186	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.15	Put			2,515.00000	2,319	49.81	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Call			60.00000	117	52.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.95	Put			3,261.00000	3,050	52.31	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Call			3,314.00000	3,576	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	9.45	Put			15.00000	10	48.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Call			2,532.00000	2,793	44.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	10.25	Put			33.00000	27	44.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Call			1,754.00000	2,029	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.05	Put			55.00000	63	39.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Call			122.00000	197	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.05	Put			2,423.00000	2,231	49.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Call			65.00000	123	52.01	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	15.85	Put			3,167.00000	2,957	52.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.29610		13.02580		29.95	26,592.20	2	4,768.00
€ / R On 16/03/2009 Currency Future	13.05	Call			982.00000	1,041	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			1,006.00000	795	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,040.00000	1,106	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			914.00000	710	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,020.00000	1,084	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			944.00000	738	28.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			963.00000	1,020	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			1,037.00000	824	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			874.00000	923	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			1,199.00000	976	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			738.00000	771	31.25	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	13.80	Put			1,512.00000	1,275	31.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			650.00000	673	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,774.00000	1,527	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			565.00000	581	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			2,089.00000	1,835	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			500.00000	513	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,375.00000	2,117	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			585.00000	602	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			2,009.00000	1,756	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			673.00000	699	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,698.00000	1,453	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			686.00000	713	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,660.00000	1,417	31.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			595.00000	613	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,969.00000	1,717	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,364.00000	1,486	27.33	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			538.00000	390	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			909.00000	960	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			1,133.00000	914	29.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,123.00000	1,200	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			797.00000	604	28.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,060.00000	1,129	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			884.00000	683	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,213.00000	1,303	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			687.00000	507	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,421.00000	1,552	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			495.00000	355	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,421.00000	1,552	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			495.00000	355	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,451.00000	1,585	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			475.00000	339	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,392.00000	1,519	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			516.00000	373	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,286.00000	1,392	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			610.00000	446	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,311.00000	1,423	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			586.00000	427	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,237.00000	1,332	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			661.00000	486	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,542.00000	1,688	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			417.00000	292	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,337.00000	1,454	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			561.00000	408	27.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,481.00000	1,619	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			455.00000	323	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.50	Call			1,809.00000	1,985	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			283.00000	189	26.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,739.00000	1,908	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			313.00000	212	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,671.00000	1,832	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			346.00000	236	26.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,606.00000	1,759	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			380.00000	263	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,311.00000	1,423	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			586.00000	427	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,774.00000	1,946	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			298.00000	200	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,705.00000	1,870	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			329.00000	224	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,638.00000	1,795	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			363.00000	249	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,574.00000	1,723	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			398.00000	277	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,511.00000	1,653	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			435.00000	307	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,451.00000	1,585	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			475.00000	339	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,606.00000	1,759	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			380.00000	263	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,261.00000	1,362	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			635.00000	466	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,392.00000	1,519	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			516.00000	373	27.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,190.00000	1,276	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			714.00000	530	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,145.00000	1,225	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			769.00000	579	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,190.00000	1,276	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			714.00000	530	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,145.00000	1,225	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			769.00000	579	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,101.00000	1,176	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			826.00000	630	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,167.00000	1,251	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			741.00000	554	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,705.00000	1,870	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			329.00000	224	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,574.00000	1,723	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			398.00000	277	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,286.00000	1,392	27.51	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	12.35	Put			610.00000	446	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,167.00000	1,251	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			741.00000	554	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,080.00000	1,152	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			855.00000	656	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			795.00000	834	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,369.00000	1,138	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			724.00000	756	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,549.00000	1,310	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			661.00000	686	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,736.00000	1,490	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,001.00000	1,062	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			975.00000	766	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			926.00000	980	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			1,101.00000	884	29.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			858.00000	904	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			1,232.00000	1,008	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			795.00000	834	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,369.00000	1,138	30.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,080.00000	1,152	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			855.00000	656	28.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			766.00000	802	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,440.00000	1,206	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			616.00000	636	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,890.00000	1,640	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			810.00000	851	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,335.00000	1,105	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			650.00000	673	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,774.00000	1,527	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,844.00000	2,025	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			268.00000	179	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			810.00000	851	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			1,335.00000	1,105	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			484.00000	495	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,458.00000	2,199	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			396.00000	404	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,970.00000	2,708	35.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			324.00000	330	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,499.00000	3,234	37.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			246.00000	260	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,020.00000	3,764	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,060.00000	1,129	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			884.00000	683	28.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			842.00000	886	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			1,266.00000	1,040	30.34	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 16/03/2009 Currency Future	14.65	Call			545.00000	560	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,170.00000	1,914	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			445.00000	454	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,669.00000	2,408	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			364.00000	371	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,188.00000	2,925	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			289.00000	305	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,713.00000	3,459	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			891.00000	941	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			1,166.00000	945	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			382.00000	391	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,057.00000	2,795	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			283.00000	300	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,757.00000	3,504	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			194.00000	204	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,468.00000	4,208	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			132.00000	137	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,206.00000	4,941	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,918.00000	2,105	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			243.00000	159	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			752.00000	786	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,476.00000	1,240	31.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			431.00000	439	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,755.00000	2,493	35.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			330.00000	336	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,454.00000	3,190	37.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			229.00000	242	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,153.00000	3,896	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			156.00000	163	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,880.00000	4,617	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,238.00000	2,441	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			163.00000	95	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			492.00000	504	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,416.00000	2,158	34.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			376.00000	384	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,100.00000	2,838	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			276.00000	293	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,800.00000	3,547	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			189.00000	199	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,514.00000	4,253	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,536.00000	2,763	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			110.00000	67	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,880.00000	2,065	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			254.00000	168	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			555.00000	570	33.38	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 16/03/2009 Currency Future	14.60	Put			2,129.00000	1,874	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			424.00000	431	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,798.00000	2,535	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			224.00000	236	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,198.00000	3,940	37.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,969.00000	3,191	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			93.00000	44	28.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,211.00000	3,428	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			85.00000	31	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,450.00000	2,670	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			124.00000	74	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			711.00000	741	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,585.00000	1,345	31.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			536.00000	550	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,210.00000	1,954	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			409.00000	417	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,884.00000	2,621	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			310.00000	320	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,584.00000	3,324	37.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,307.00000	3,523	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			82.00000	27	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,536.00000	2,763	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			110.00000	67	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			555.00000	570	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,129.00000	1,874	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,259.00000	3,475	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			83.00000	29	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,493.00000	2,717	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			117.00000	71	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			724.00000	756	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,549.00000	1,310	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			417.00000	424	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,841.00000	2,578	35.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			317.00000	325	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,541.00000	3,279	37.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,398.00000	3,619	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			73.00000	23	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,632.00000	2,858	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			106.00000	62	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,957.00000	2,145	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			231.00000	149	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			574.00000	591	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			2,049.00000	1,795	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			438.00000	446	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,712.00000	2,450	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.10	Call		335.00000	341	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put		3,409.00000	3,145	37.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.55870	13.28100		27.31	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,178.00000	1,235	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,197.00000	977	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,235.00000	1,298	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,104.00000	889	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,178.00000	1,235	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,197.00000	977	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		1,196.00000	1,254	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,165.00000	945	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1,159.00000	1,215	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,228.00000	1,006	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,072.00000	1,118	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,391.00000	1,159	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,056.00000	1,100	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,425.00000	1,191	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		889.00000	944	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,708.00000	1,485	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		756.00000	799	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		1,975.00000	1,740	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		641.00000	673	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,260.00000	2,014	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		564.00000	590	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		2,483.00000	2,231	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		696.00000	734	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,115.00000	1,875	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		820.00000	869	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,839.00000	1,610	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		854.00000	906	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,773.00000	1,547	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		711.00000	750	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,080.00000	1,841	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,106.00000	1,156	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,325.00000	1,097	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1,337.00000	1,433	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		956.00000	774	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,255.00000	1,324	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,074.00000	865	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		1,415.00000	1,518	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		884.00000	709	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		1,668.00000	1,794	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		687.00000	535	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		1,639.00000	1,762	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		708.00000	553	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.25	Call			1,698.00000	1,826	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			667.00000	518	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,639.00000	1,762	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			708.00000	553	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,524.00000	1,637	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			793.00000	628	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,552.00000	1,667	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			771.00000	609	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,468.00000	1,577	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			837.00000	668	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,822.00000	1,960	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			591.00000	452	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,580.00000	1,698	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			749.00000	590	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,729.00000	1,859	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			648.00000	501	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,790.00000	1,926	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			609.00000	468	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,759.00000	1,893	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			628.00000	484	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,052.00000	2,208	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			471.00000	350	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,984.00000	2,136	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			503.00000	377	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,918.00000	2,064	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			537.00000	406	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,853.00000	1,995	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			572.00000	436	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,609.00000	1,730	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			728.00000	571	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,018.00000	2,172	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			487.00000	363	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,951.00000	2,100	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			520.00000	391	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,886.00000	2,029	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			555.00000	421	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,524.00000	1,637	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			793.00000	628	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,790.00000	1,926	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			609.00000	468	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,496.00000	1,606	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			815.00000	648	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,441.00000	1,547	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			860.00000	688	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,822.00000	1,960	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.05	Put			591.00000	452	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,759.00000	1,893	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			628.00000	484	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,362.00000	1,461	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			931.00000	752	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,086.00000	2,245	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			455.00000	336	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,951.00000	2,100	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			520.00000	391	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,468.00000	1,577	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			837.00000	668	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,316.00000	1,405	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			985.00000	796	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,276.00000	1,351	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,045.00000	842	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,362.00000	1,461	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			931.00000	752	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,496.00000	1,606	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			815.00000	648	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,388.00000	1,489	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			907.00000	730	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,668.00000	1,794	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			687.00000	535	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,609.00000	1,730	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			728.00000	571	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,388.00000	1,489	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			907.00000	730	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,337.00000	1,433	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			956.00000	774	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,297.00000	1,378	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,016.00000	819	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,276.00000	1,351	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,045.00000	842	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,123.00000	1,175	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,292.00000	1,066	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,089.00000	1,137	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,358.00000	1,128	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,020.00000	1,065	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,489.00000	1,256	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,216.00000	1,272	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,135.00000	914	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,141.00000	1,195	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,260.00000	1,036	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,089.00000	1,137	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,358.00000	1,128	27.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			1,040.00000	1,082	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,459.00000	1,223	27.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,000.00000	1,048	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,519.00000	1,289	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			962.00000	1,015	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,581.00000	1,356	27.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			837.00000	887	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,806.00000	1,579	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			804.00000	851	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,873.00000	1,642	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			772.00000	816	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,941.00000	1,707	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			741.00000	782	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,010.00000	1,774	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			682.00000	718	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,151.00000	1,909	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			654.00000	688	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,223.00000	1,979	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			627.00000	658	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,296.00000	2,050	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			601.00000	630	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,370.00000	2,121	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			925.00000	983	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,644.00000	1,424	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			788.00000	834	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,907.00000	1,675	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			726.00000	766	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,045.00000	1,807	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			820.00000	869	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,839.00000	1,610	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			788.00000	834	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,907.00000	1,675	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			726.00000	766	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,045.00000	1,807	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			668.00000	703	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,187.00000	1,944	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			614.00000	644	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,333.00000	2,085	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			588.00000	616	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,407.00000	2,158	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			540.00000	564	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,559.00000	2,305	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			517.00000	539	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,636.00000	2,380	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			495.00000	515	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.50	Put			2,714.00000	2,456	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			474.00000	492	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,793.00000	2,533	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			668.00000	703	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,187.00000	1,944	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			641.00000	673	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,260.00000	2,014	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			540.00000	564	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,559.00000	2,305	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			889.00000	944	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,708.00000	1,485	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,000.00000	1,048	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,519.00000	1,289	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			981.00000	1,031	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,550.00000	1,322	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			943.00000	999	28.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,612.00000	1,390	28.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			907.00000	963	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,676.00000	1,455	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,141.00000	1,195	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,260.00000	1,036	26.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,255.00000	1,324	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,074.00000	865	26.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,072.00000	1,118	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,391.00000	1,159	27.31	0.00	0	0.00
ALBI On 05/02/2009 Index Future			285.19100		285.06600		0.00	219,597,070.00	77	606.00
ALBI On 07/05/2009 Index Future			293.20600		293.07450		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			301.22100		301.08300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			119.93600		116.47200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.30700		119.86900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.62000		123.20900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			287.04300		286.92700		0.00	232,504,830.00	81	356.00
GOVI On 07/05/2009 jGovi			295.11000		294.98800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			303.03900		294.84900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.26400		335.39710		0.00	0.00	0	1.00
ILBI On 07/05/2009 Index Future			315.47000		345.26420		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.29700		10.28800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J157 On 15/09/2015 jSwap			9.04700		9.04200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.27900		8.27700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.27400		9.26800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.88100		8.88600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91400		8.91500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.61000		8.71500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.40500		11.37000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.22700		10.25900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.40500		9.42600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.06200		9.04900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.35200		9.34300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			8.96800		8.96400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			8.74400		8.74000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.19300		9.20100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.82200		8.81200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.63600		8.62900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.51800		8.50900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.85900		8.86700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.48200		8.48200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35800		8.35800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.27200		8.27100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.83900		11.84100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04200		12.03700		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			275.17000		267.14900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.90400		274.94200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.50400		282.60100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			8.67700		8.68400		3.00	418,155,910.70	3,734	4,514.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 05/02/2009 Bond Future	10.00	Call			2,028.00000	2,035	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			102.00000	98	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.18400		8.19400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,270.00000	2,274	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			946.00000	938	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.53000		7.54400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,497.00000	3,504	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			1,251.00000	1,243	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,661.00000	3,668	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1,165.00000	1,158	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.47200		8.48100		8.80	159,078,792.98	1,219	7,062.00
R157 On 05/02/2009 Bond Future	8.25	Call			1,653.00000	1,662	8.65	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			2,991.00000	2,948	8.65	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			8,536.00000	8,579	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			186.00000	178	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,110.00000	3,130	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1,575.00000	1,543	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			5,049.00000	5,081	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			727.00000	707	8.85	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			6,154.00000	6,191	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			470.00000	455	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.33600		8.34600		8.70	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,199.00000	5,230	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,600.00000	1,576	8.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.20400		8.21500		0.00	0.00	0	2,500.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,947.00000	5,996	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			466.00000	454	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.21600		8.22500		0.00	0.00	0	2,874.00
R186 On 05/02/2009 Bond Future	9.25	Call			10,280.00000	10,377	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.12300		8.13200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,868.00000	8,963	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			31.00000	29	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.03800		8.04800		0.00	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			9,734.00000	9,839	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			61.00000	57	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.92400		11.87800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1.00000	1,004	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			58.00000	1,065	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.36800		11.34200		0.56	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			117.00000	112	0.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 07/05/2009 Bond Future	11.00	Put		219.00000	221	0.56	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.56900	8.57800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		3,146.00000	3,179	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		141.00000	134	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.40200	8.41200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,942.00000	3,978	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		303.00000	294	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.24100	8.25200		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,593.00000	4,631	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		394.00000	384	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.49200	8.50100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		4,373.00000	4,424	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		41.00000	38	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.36500	8.37500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,870.00000	3,918	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		273.00000	262	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.24300	8.25300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		5,797.00000	5,849	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		203.00000	196	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.50300	8.51200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		4,628.00000	4,683	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		24.00000	22	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.39000	8.39900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,998.00000	4,046	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		250.00000	240	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.28400	8.29400		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		5,982.00000	6,040	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		153.00000	147	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.55500	8.56300		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,766.00000	2,789	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		164.00000	157	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.36900	8.37900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,810.00000	2,835	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		528.00000	516	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.18400	8.19400		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		4,130.00000	4,158	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		424.00000	416	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.49100	8.51100		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 05/02/2009 Bond Future	9.25	Call			4,730.00000	4,860	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			14.00000	11	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.38900		8.40900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,985.00000	4,099	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			198.00000	181	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.29300		8.31400		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,988.00000	6,117	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			113.00000	104	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.44800		8.46600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			2,151.00000	2,248	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			237.00000	211	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.34900		8.36900		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,907.00000	3,015	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			354.00000	325	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.29600		8.31700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			6,140.00000	6,274	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			90.00000	82	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.85300		7.84200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			9,971.00000	9,866	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			7.77500		7.76400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,707.00000	10,601	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			7.70300		7.69200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,422.00000	9,314	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4.00000	4	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			283.34400		275.13500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			291.30800		283.16000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			299.13400		291.04900		0.00	0.00	0	100.00
ZAAD On 12/12/2008 Currency Future			6.82970		6.80300		41.89	0.00	0	5,362.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			309.00000	367	41.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			306.00000	338	41.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			331.00000	389	41.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			278.00000	309	41.49	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			290.00000	346	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			337.00000	367	42.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			377.00000	437	40.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			224.00000	257	40.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			377.00000	437	40.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			224.00000	257	40.77	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	6.70	Call			353.00000	412	41.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			250.00000	282	41.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			271.00000	326	42.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			368.00000	397	42.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Call			110.00000	147	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.50	Put			807.00000	817	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Call			91.00000	126	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.60	Put			888.00000	896	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			143.00000	185	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			690.00000	705	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			184.00000	230	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			581.00000	600	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			223.00000	273	43.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			470.00000	494	43.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			254.00000	308	42.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			401.00000	428	42.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			430.00000	490	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			177.00000	211	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			559.00000	617	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			106.00000	137	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			634.00000	689	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			81.00000	110	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			714.00000	766	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			61.00000	86	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			490.00000	550	39.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			137.00000	171	39.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			673.00000	727	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			70.00000	98	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			490.00000	550	39.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			137.00000	171	39.76	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			309.00000	367	41.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			306.00000	338	41.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			430.00000	490	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			177.00000	211	40.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			402.00000	463	40.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			199.00000	233	40.45	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			596.00000	653	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			93.00000	123	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			523.00000	582	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			120.00000	153	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			459.00000	519	39.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			156.00000	190	39.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			271.00000	326	42.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			368.00000	397	42.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			238.00000	290	43.22	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	7.00	Put			435.00000	460	43.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			223.00000	273	43.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			470.00000	494	43.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			196.00000	243	44.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			543.00000	564	44.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			170.00000	214	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			617.00000	634	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			254.00000	308	42.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			401.00000	428	42.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			196.00000	243	44.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			543.00000	564	44.31	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			523.00000	582	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			120.00000	153	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			209.00000	258	43.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			506.00000	528	43.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call			755.00000	806	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put			52.00000	76	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Call			841.00000	888	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.00	Put			38.00000	59	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			596.00000	653	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			93.00000	123	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Call			1,021.00000	1,062	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.80	Put			18.00000	33	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Call			930.00000	974	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.90	Put			27.00000	44	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Call			1,068.00000	1,108	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.75	Put			15.00000	28	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Call			975.00000	1,018	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.85	Put			22.00000	38	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			885.00000	931	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			32.00000	51	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			797.00000	847	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			44.00000	67	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			714.00000	766	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			61.00000	86	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Call			797.00000	847	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.05	Put			44.00000	67	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Call			885.00000	931	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	5.95	Put			32.00000	51	39.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			120.00000	159	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			767.00000	779	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Call			100.00000	136	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			847.00000	856	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Call			120.00000	159	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.45	Put			767.00000	779	44.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.55	Call			100.00000	136	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.55	Put			847.00000	856	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Call			83.00000	116	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.65	Put			930.00000	936	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Call			69.00000	98	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.75	Put			1,016.00000	1,019	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			184.00000	230	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			581.00000	600	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			156.00000	199	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			653.00000	669	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			131.00000	171	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			728.00000	742	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			76.00000	107	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			973.00000	977	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Call			62.00000	91	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.80	Put			1,059.00000	1,061	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			51.00000	76	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,148.00000	1,147	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Call			42.00000	64	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	8.00	Put			1,239.00000	1,235	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Call			131.00000	171	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.40	Put			728.00000	742	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Call			76.00000	107	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.70	Put			973.00000	977	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Call			51.00000	76	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.90	Put			1,148.00000	1,147	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Call			156.00000	199	44.68	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.30	Put			653.00000	669	44.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.95640		6.92730		29.54	0.00	0	1,636.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			431.00000	486	29.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			454.00000	480	29.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			450.00000	506	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			423.00000	450	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			431.00000	486	29.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			454.00000	480	29.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			512.00000	568	28.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			334.00000	361	28.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			470.00000	525	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			393.00000	419	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			396.00000	449	29.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			519.00000	542	29.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			219.00000	267	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			941.00000	961	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			183.00000	228	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,056.00000	1,072	31.53	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	7.50	Call			260.00000	311	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			832.00000	854	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			323.00000	370	31.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			696.00000	713	31.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			365.00000	415	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			587.00000	608	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			380.00000	431	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			553.00000	575	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			534.00000	591	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			306.00000	334	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			670.00000	734	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			193.00000	228	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			739.00000	801	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			161.00000	194	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			811.00000	871	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			133.00000	164	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			609.00000	671	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			232.00000	265	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			774.00000	835	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			147.00000	179	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			609.00000	671	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			232.00000	265	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			413.00000	467	29.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			486.00000	510	29.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			534.00000	591	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			306.00000	334	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			582.00000	641	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			255.00000	284	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			557.00000	615	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			280.00000	309	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			704.00000	767	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			177.00000	211	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			638.00000	702	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			210.00000	246	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			491.00000	546	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			364.00000	389	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			450.00000	506	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			423.00000	450	29.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			670.00000	734	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			193.00000	228	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			396.00000	449	29.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			519.00000	542	29.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			848.00000	907	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			121.00000	151	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			704.00000	767	27.39	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	6.40	Put			177.00000	211	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			365.00000	415	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			587.00000	608	30.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			350.00000	399	30.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			623.00000	642	30.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			323.00000	370	31.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			696.00000	713	31.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			290.00000	343	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			763.00000	787	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			336.00000	384	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			659.00000	677	30.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			306.00000	356	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			729.00000	750	31.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			491.00000	546	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			364.00000	389	28.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			557.00000	615	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			280.00000	309	27.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			925.00000	982	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			98.00000	126	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			848.00000	907	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			121.00000	151	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,090.00000	1,141	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			62.00000	85	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,006.00000	1,060	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			79.00000	104	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,047.00000	1,100	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			70.00000	94	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			965.00000	1,021	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			88.00000	114	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			886.00000	944	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			109.00000	138	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			886.00000	944	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			109.00000	138	27.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			350.00000	399	30.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			623.00000	642	30.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			290.00000	343	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			763.00000	787	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			274.00000	327	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			797.00000	820	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			245.00000	296	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			868.00000	889	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			232.00000	281	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			904.00000	925	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			206.00000	254	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			979.00000	997	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.90	Call			162.00000	205	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,135.00000	1,149	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			162.00000	205	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,135.00000	1,149	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			144.00000	184	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,216.00000	1,228	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			127.00000	165	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,299.00000	1,309	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			112.00000	148	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,384.00000	1,391	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			194.00000	241	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,017.00000	1,034	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			173.00000	217	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,095.00000	1,110	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			153.00000	195	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,176.00000	1,188	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			135.00000	175	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,258.00000	1,268	31.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.07150		7.04500		26.69	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			535.00000	585	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			540.00000	564	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			553.00000	605	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			508.00000	533	26.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			517.00000	567	26.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			572.00000	595	26.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			594.00000	643	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			449.00000	472	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			613.00000	663	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			418.00000	442	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			573.00000	624	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			478.00000	502	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			500.00000	549	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			605.00000	627	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			297.00000	346	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,052.00000	1,074	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			271.00000	318	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,126.00000	1,146	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			356.00000	407	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			911.00000	936	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			425.00000	469	27.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			780.00000	798	27.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			468.00000	515	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			673.00000	693	27.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			483.00000	531	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			638.00000	660	27.08	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 12/06/2009 Currency Future	6.80	Call			633.00000	684	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			388.00000	413	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			759.00000	820	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			264.00000	298	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			823.00000	883	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			228.00000	262	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			857.00000	916	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	245	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			702.00000	759	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			307.00000	338	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			857.00000	916	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			212.00000	245	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			702.00000	759	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			307.00000	338	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			613.00000	663	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			418.00000	442	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			677.00000	730	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			332.00000	359	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			791.00000	851	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			246.00000	280	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			728.00000	789	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			283.00000	318	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			594.00000	643	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			449.00000	472	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			926.00000	984	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			181.00000	213	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			677.00000	730	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			332.00000	359	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			483.00000	531	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			638.00000	660	27.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			453.00000	499	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			708.00000	727	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			425.00000	469	27.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			780.00000	798	27.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			389.00000	442	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			844.00000	870	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			654.00000	707	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			359.00000	385	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			500.00000	549	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			605.00000	627	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			438.00000	484	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			743.00000	762	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			407.00000	455	28.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			812.00000	834	28.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			999.00000	1,055	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			154.00000	184	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,153.00000	1,205	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			108.00000	134	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,075.00000	1,129	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			130.00000	157	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			999.00000	1,055	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			154.00000	184	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			926.00000	984	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			181.00000	213	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			633.00000	684	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			388.00000	413	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,114.00000	1,167	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			119.00000	145	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,037.00000	1,092	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			142.00000	170	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			962.00000	1,019	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			167.00000	198	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			891.00000	950	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			196.00000	228	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,037.00000	1,092	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			142.00000	170	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			373.00000	424	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			878.00000	903	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			341.00000	391	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			946.00000	970	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			453.00000	499	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			708.00000	727	27.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			326.00000	376	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			981.00000	1,004	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			326.00000	376	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			981.00000	1,004	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			297.00000	346	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,052.00000	1,074	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			271.00000	318	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,126.00000	1,146	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			247.00000	292	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,202.00000	1,220	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			224.00000	268	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,279.00000	1,296	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			204.00000	245	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,359.00000	1,374	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			185.00000	225	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,440.00000	1,453	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			204.00000	245	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,359.00000	1,374	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.05	Call		535.00000	585	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		540.00000	564	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		373.00000	424	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		878.00000	903	28.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		823.00000	883	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		228.00000	262	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		573.00000	624	26.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		478.00000	502	26.05	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>1,194,060,415.88</b>	<b>21,112</b>	<b>301,266.00</b>
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<b>Grand Total:</b>							<b>1,194,060,415.88</b>	<b>21,112</b>	<b>301,266.00</b>
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