

# Daily MTM Report

Daily summary for 16/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR1 On 06/10/2008 Bond			18.63300		18.41032			0.00	0	0.00
R153 On 31/08/2010 Bond			9.77000		9.80000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.08000		9.08500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.76500		8.76500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.04500		12.07300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500		9.20000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.06500		9.07000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01500		9.02000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.22000		9.20000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01000		9.01500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.42500		8.43000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.35720		8.28020		18.93	330,050,899.60	39,493	233,853.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			297.00000	336	18.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			317.00000	279	18.93	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			259.00000	294	19.33	2,940,000.00	10	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			379.00000	337	19.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			226.00000	257	19.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			446.00000	400	19.73	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			0.00000	565	17.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			0.00000	108	17.65	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			0.00000	498	17.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			0.00000	141	17.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			0.00000	437	18.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	180	18.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			0.00000	383	18.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	226	18.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			0.00000	225	20.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	468	20.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			0.00000	197	20.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	540	20.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			0.00000	437	18.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			0.00000	180	18.14	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			0.00000	383	18.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			0.00000	226	18.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			0.00000	225	20.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			0.00000	468	20.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.54660		8.47060		19.18	102,559.20	12	26,067.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			0.00000	501	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	404	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			431.00000	479	19.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			460.00000	433	19.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			0.00000	711	17.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	215	17.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			0.00000	647	17.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	251	17.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			0.00000	594	18.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	297	18.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			0.00000	545	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	348	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			0.00000	459	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	462	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			0.00000	420	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			0.00000	523	19.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			0.00000	385	19.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			0.00000	588	19.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			0.00000	353	20.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	656	20.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			0.00000	545	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	348	18.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			0.00000	501	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	404	18.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			0.00000	353	20.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			0.00000	656	20.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			0.00000	324	20.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			0.00000	727	20.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.73010		8.65120		19.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			0.00000	607	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			0.00000	527	19.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			493.00000	528	19.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			692.00000	648	19.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			0.00000	801	18.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			0.00000	321	18.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			0.00000	741	18.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			0.00000	361	18.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			0.00000	693	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			0.00000	413	18.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			0.00000	648	18.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			0.00000	468	18.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			0.00000	566	19.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			0.00000	586	19.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	493	19.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	713	19.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			0.00000	460	19.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			0.00000	780	19.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	493	19.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	713	19.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			0.00000	430	20.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			0.00000	850	20.19	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.74400		14.74160		17.40	4,039,856.00	274	14,856.00
£ / R On 12/12/2008 Currency Future	14.75	Call			0.00000	497	17.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			0.00000	503	17.40	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			556.00000	561	17.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	14.60	Put			414.00000	417	17.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			0.00000	690	16.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			0.00000	296	16.46	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			0.00000	635	16.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			0.00000	341	16.66	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			0.00000	585	16.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			0.00000	391	16.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			0.00000	539	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			0.00000	445	17.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			0.00000	457	17.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			0.00000	563	17.64	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			0.00000	421	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			0.00000	627	17.89	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			0.00000	388	18.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			0.00000	694	18.15	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			0.00000	357	18.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			0.00000	763	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.98270		14.98660		17.56	0.00	0	11,954.00
£ / R On 16/03/2009 Currency Future	15.00	Call			723.00000	730	17.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			737.00000	748	17.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	906	16.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			0.00000	523	16.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			0.00000	858	16.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			0.00000	576	16.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			0.00000	814	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			0.00000	631	17.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			0.00000	772	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			0.00000	689	17.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			0.00000	691	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			0.00000	809	17.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			0.00000	655	17.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			0.00000	872	17.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			0.00000	620	18.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			0.00000	937	18.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			0.00000	587	18.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			0.00000	1,005	18.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.22560		15.22290		17.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	932	17.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			0.00000	907	17.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			905.00000	912	17.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			932.00000	937	17.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	1,103	17.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			0.00000	678	17.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	1,058	17.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			0.00000	732	17.18	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	15.00	Call			0.00000	1,015	17.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			0.00000	789	17.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	974	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			0.00000	848	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	893	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			0.00000	967	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	855	17.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			0.00000	1,029	17.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	819	18.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			0.00000	1,093	18.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	785	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			0.00000	1,159	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	1,103	17.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			0.00000	678	17.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	1,058	17.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			0.00000	732	17.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	893	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			0.00000	967	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	855	17.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			0.00000	1,029	17.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.76940		11.69010		18.82	5,743,467.20	488	41,247.00
€ / R On 12/12/2008 Currency Future	11.70	Call			0.00000	462	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			0.00000	393	18.67	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			436.00000	485	18.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			396.00000	365	18.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			481.00000	533	18.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			341.00000	314	18.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			0.00000	677	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			0.00000	208	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			0.00000	615	17.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			0.00000	245	17.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			0.00000	559	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			0.00000	290	18.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			0.00000	508	18.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			0.00000	339	18.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			0.00000	420	18.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			0.00000	450	18.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			0.00000	381	19.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			0.00000	511	19.22	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			0.00000	345	19.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			0.00000	576	19.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			0.00000	313	19.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			0.00000	644	19.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			0.00000	644	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.35	Put			0.00000	225	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			0.00000	586	18.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			0.00000	267	18.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			0.00000	441	18.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			0.00000	421	18.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			0.00000	400	19.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			0.00000	480	19.08	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			0.00000	363	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			0.00000	543	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			0.00000	329	19.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			0.00000	610	19.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			0.00000	299	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			0.00000	679	19.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			11.97700		11.89490		18.82	0.00	0	12,642.00
€ / R On 16/03/2009 Currency Future	11.90	Call			0.00000	666	18.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			0.00000	589	18.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			570.00000	625	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			675.00000	648	18.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			0.00000	858	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			0.00000	381	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			0.00000	803	18.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	426	18.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			0.00000	754	18.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			0.00000	477	18.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			0.00000	709	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			0.00000	532	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			0.00000	586	19.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			0.00000	709	19.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			0.00000	550	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			0.00000	773	19.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			0.00000	516	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			0.00000	839	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			0.00000	829	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			0.00000	402	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			0.00000	778	18.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			0.00000	451	18.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			0.00000	731	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			0.00000	504	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			0.00000	688	18.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			0.00000	561	18.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			0.00000	646	18.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			0.00000	619	18.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			0.00000	605	19.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			0.00000	678	19.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			0.00000	568	19.22	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	12.15	Put			0.00000	741	19.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			0.00000	533	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			0.00000	806	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			0.00000	500	19.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			0.00000	873	19.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.17710		12.09070		18.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	822	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			0.00000	745	18.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			742.00000	801	18.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			801.00000	774	18.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	1,003	18.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	525	18.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	951	18.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			0.00000	574	18.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	906	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			0.00000	629	18.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	863	18.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			0.00000	686	18.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			0.00000	781	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			0.00000	804	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	742	19.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			0.00000	865	19.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	706	19.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			0.00000	929	19.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			0.00000	671	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			0.00000	994	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	974	18.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			0.00000	547	18.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	928	18.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			0.00000	601	18.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	884	18.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			0.00000	657	18.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	843	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			0.00000	716	18.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	761	19.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			0.00000	834	19.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	724	19.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			0.00000	897	19.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			0.00000	688	19.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			0.00000	961	19.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	655	19.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			0.00000	1,027	19.57	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.87500		271.89100		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			70,936.00000	70,713	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
ALBI On 06/11/2008 Index Future	265.00	Put			2,026.00000	1,963	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.09500		280.11200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.61700		285.70900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.01600		114.87200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.40500		118.25500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.83300		121.67800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.17650		273.84400		0.00	0.00	0	148.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,853.00000	21,331	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			21,413.00000	19,566	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.25350		281.91050		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			290.42600		290.07050		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.15000		327.48700		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.65800		337.00300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.95400		347.06600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91200		11.02500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.68500		10.29000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.95400		8.94000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.89800		9.93500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.53700		10.03200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.56000		9.57000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45000		9.45900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.13300		12.14200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.95300		12.02700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66900		11.78900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.22200		11.32400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.44700		10.60800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.15000		10.26900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.52500		10.64500		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN02 On 05/02/2009 jNote			10.18400		10.30400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.86800		9.97900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.57000		9.54900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.52700		9.57600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.36600		9.40700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.18200		9.18800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.17200		9.17900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.05900		9.06000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80100		11.80200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.88800		11.89200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.02400		12.03500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.00000		12.01400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.58900		261.54600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.29500		269.25000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.09200		277.04400		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.58500		9.61400		3.00	0.00	0	8,667.00
R153 On 06/11/2008 Bond Future	9.25	Call			242.00000	254	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			857.00000	819	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			136.00000	143	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,175.00000	1,133	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.18200		9.21700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,521.00000	1,555	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			380.00000	363	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.65000		8.69300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,085.00000	2,112	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,390.00000	1,363	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.00700		9.00600		8.80	0.00	0	8,088.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,015.00000	998	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,499.00000	2,488	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,414.00000	3,397	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			616.00000	605	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,976.00000	6,967	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			90.00000	86	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.86900		8.86800		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,489.00000	2,476	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,154.00000	3,147	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,998.00000	3,985	8.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.25	Put			1,876.00000	1,869	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,916.00000	6,904	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			766.00000	760	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,890.00000	4,878	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,406.00000	1,398	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.71900		8.71800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,274.00000	4,263	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,739.00000	2,734	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.70300		8.70200		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			227.00000	220	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,303.00000	2,305	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.59900		8.59800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			6,435.00000	6,424	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			56.00000	56	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.49700		8.49600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,375.00000	5,364	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			366.00000	365	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.80000		11.84400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			395.00000	393	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,308.00000	1,293	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.16300		11.20600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,292.00000	1,289	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,316.00000	1,310	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.93500		10.96500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,628.00000	1,629	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,618.00000	1,610	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.13500		9.11300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			207.00000	184	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,880.00000	1,957	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.98500		8.96200		0.00	200,307.74	2	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,983.00000	1,911	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			709.00000	740	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.83200		8.80800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,754.00000	2,680	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			855.00000	885	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.00000		8.99900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			43.00000	41	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,013.00000	3,017	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.86400		8.86300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,637.00000	2,629	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 05/02/2009 Bond Future	9.25	Put			430.00000	428	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.72500		8.72300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,472.00000	2,461	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			899.00000	900	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.95200		8.94000		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			52.00000	45	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,877.00000	2,946	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.82500		8.81300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,982.00000	2,917	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			292.00000	302	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.69800		8.68600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,715.00000	2,660	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			781.00000	801	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.11600		9.09300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			6.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,385.00000	4,474	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.91300		8.88900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,979.00000	1,913	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			623.00000	648	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.70900		8.68400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,199.00000	2,139	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,046.00000	1,078	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.94600		8.94500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			33.00000	31	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,952.00000	2,956	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.82800		8.82600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,911.00000	2,898	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			246.00000	246	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.71400		8.71300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,541.00000	2,534	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			729.00000	728	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.37300		8.38200		0.00	6,555,113.88	84	6,546.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			5,809.00000	5,731	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.28600		8.29500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,823.00000	5,902	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			7.00000	6	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.20000		8.21000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,579.00000	6,667	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			17.00000	16	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
TRT1 On 06/11/2008 Index Future			270.61600		270.29600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.58800		278.25700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.65400		286.31200		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.55340		6.62130		15.73	0.00	0	5,914.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			0.00000	183	16.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			0.00000	230	16.06	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			187.00000	166	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			215.00000	263	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			0.00000	406	14.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			0.00000	52	14.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			0.00000	334	14.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			0.00000	81	14.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			0.00000	273	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			0.00000	120	14.79	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			0.00000	223	15.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			0.00000	170	15.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			0.00000	151	16.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			0.00000	297	16.75	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			0.00000	125	17.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			0.00000	371	17.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			0.00000	104	18.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			0.00000	450	18.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			0.00000	83	18.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			0.00000	530	18.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			0.00000	445	14.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			0.00000	42	14.03	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			0.00000	369	14.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			0.00000	65	14.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			0.00000	302	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			0.00000	99	14.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			0.00000	247	15.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			0.00000	143	15.05	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			0.00000	202	15.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			0.00000	199	15.73	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			0.00000	166	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			0.00000	263	16.39	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			0.00000	137	17.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			0.00000	334	17.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			0.00000	114	17.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			0.00000	410	17.82	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			0.00000	95	18.53	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			0.00000	491	18.53	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			6.63970	6.70940		16.11	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		0.00000	277	16.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		0.00000	337	16.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		280.00000	259	16.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		321.00000	370	16.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		0.00000	469	14.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		0.00000	129	14.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		0.00000	410	14.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		0.00000	170	14.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		0.00000	359	15.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		0.00000	219	15.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		0.00000	315	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		0.00000	276	15.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		0.00000	243	16.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		0.00000	404	16.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		0.00000	215	17.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		0.00000	475	17.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		0.00000	190	17.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		0.00000	550	17.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		0.00000	164	18.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		0.00000	625	18.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		0.00000	502	14.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		0.00000	112	14.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		0.00000	438	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		0.00000	149	14.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		0.00000	383	15.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		0.00000	193	15.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		0.00000	336	15.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		0.00000	247	15.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		0.00000	295	16.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		0.00000	306	16.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		0.00000	228	17.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		0.00000	439	17.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		0.00000	202	17.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		0.00000	512	17.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		0.00000	179	18.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		0.00000	589	18.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.72130	6.79290		16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		0.00000	344	16.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		0.00000	423	16.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		351.00000	327	16.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		408.00000	456	16.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		0.00000	521	14.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		0.00000	199	14.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		0.00000	468	15.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.50	Put			0.00000	247	15.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			0.00000	423	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			0.00000	301	15.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			0.00000	382	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			0.00000	361	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			0.00000	311	16.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			0.00000	490	16.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			0.00000	281	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			0.00000	560	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			0.00000	255	17.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			0.00000	634	17.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	224	17.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			0.00000	702	17.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			0.00000	580	14.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			0.00000	159	14.67	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>349,632,203.62</b>	<b>40,363</b>	<b>393,784.00</b>
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<b>Grand Total:</b>								<b>349,632,203.62</b>	<b>40,363</b>	<b>393,784.00</b>
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