

Daily MTM Report

Daily summary for 23/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR1 On 06/10/2008 Bond			18.55000		18.57100			0.00	0	0.00
R153 On 31/08/2010 Bond			9.61000		9.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.93500		8.94000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.60000		8.60000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.94100		11.98800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.05500		9.07500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000		8.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.90000		8.89000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.06000		9.07500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.87500		8.87000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.24000		8.25000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			8.32120		8.12540		19.18	357,179,188.80	42,924	218,261.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			298.00000	405	18.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			273.00000	184	18.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			343.00000	464	17.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			218.00000	143	17.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			224.00000	308	19.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			398.00000	287	19.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			194.00000	268	19.60	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			469.00000	347	19.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			169.00000	233	20.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			543.00000	412	20.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			395.00000	530	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			170.00000	109	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			298.00000	405	18.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			273.00000	184	18.30	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			258.00000	353	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			333.00000	232	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			140.00000	203	20.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			615.00000	482	20.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			116.00000	177	20.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			691.00000	556	20.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			258.00000	353	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			333.00000	232	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			140.00000	203	20.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			615.00000	482	20.50	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			95.00000	149	20.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			770.00000	627	20.97	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			522.00000	684	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			96.00000	62	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			455.00000	604	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			129.00000	83	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			395.00000	530	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			170.00000	109	17.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			224.00000	308	19.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			398.00000	287	19.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.48740		8.29000		19.33	6,874,794.00	810	26,712.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			426.00000	532	18.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.30	Put			436.00000	344	18.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			338.00000	426	19.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			598.00000	489	19.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			371.00000	466	19.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			531.00000	429	19.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			354.00000	446	19.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			564.00000	458	19.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			536.00000	666	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			296.00000	228	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			490.00000	607	18.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			350.00000	269	18.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			447.00000	555	18.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			407.00000	318	18.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			407.00000	509	18.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			467.00000	372	18.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			308.00000	389	19.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			668.00000	552	19.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			278.00000	356	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			738.00000	619	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			247.00000	326	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			807.00000	689	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			407.00000	509	18.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			467.00000	372	18.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			371.00000	466	19.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			531.00000	429	19.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			247.00000	326	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			807.00000	689	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			219.00000	295	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			879.00000	758	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			616.00000	766	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			226.00000	179	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			561.00000	698	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			271.00000	211	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			512.00000	634	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			322.00000	247	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			468.00000	580	18.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			378.00000	293	18.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			388.00000	488	19.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			498.00000	400	19.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			323.00000	407	19.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			633.00000	520	19.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			295.00000	373	19.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			705.00000	585	19.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			0.00000	634	18.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	247	18.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.20	Call			0.00000	580	18.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	293	18.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			0.00000	407	19.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			0.00000	520	19.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			0.00000	373	19.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			0.00000	585	19.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			0.00000	341	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	653	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			0.00000	312	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			0.00000	725	20.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.64740		8.44820		19.50	0.00	0	2,092.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			537.00000	652	18.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			539.00000	454	18.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			447.00000	548	19.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			698.00000	601	19.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			431.00000	530	19.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			732.00000	632	19.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			463.00000	568	19.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			665.00000	571	19.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			401.00000	494	19.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			802.00000	696	19.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			619.00000	746	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			421.00000	349	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			577.00000	697	18.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			479.00000	400	18.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			499.00000	610	19.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			601.00000	512	19.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			366.00000	461	20.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			868.00000	763	20.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			334.00000	430	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			935.00000	833	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			366.00000	461	20.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			868.00000	763	20.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			304.00000	395	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,005.00000	898	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			598.00000	721	18.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			450.00000	374	18.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			557.00000	674	18.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			509.00000	426	18.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			518.00000	630	19.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			569.00000	483	19.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			481.00000	589	19.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			632.00000	541	19.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			415.00000	511	19.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			767.00000	664	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Call			383.00000	477	20.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			835.00000	730	20.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			349.00000	445	20.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			901.00000	798	20.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			318.00000	412	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			970.00000	865	20.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			716.00000	870	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			318.00000	273	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			666.00000	807	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			367.00000	309	18.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			499.00000	610	19.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			601.00000	512	19.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			463.00000	568	19.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			665.00000	571	19.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			0.00000	652	18.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			0.00000	454	18.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.38620		14.92220		17.11	2,369,474.80	154	15,932.00
£ / R On 12/12/2008 Currency Future	14.90	Call			493.00000	742	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			471.00000	256	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			537.00000	809	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			415.00000	223	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			400.00000	598	16.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			627.00000	362	16.52	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			453.00000	679	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			531.00000	293	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			560.00000	843	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			388.00000	207	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			634.00000	951	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			312.00000	165	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			783.00000	1,146	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			211.00000	110	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			719.00000	1,066	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			247.00000	130	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			661.00000	989	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			289.00000	153	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			609.00000	915	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			336.00000	178	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			515.00000	775	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			442.00000	239	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			473.00000	710	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			501.00000	274	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			435.00000	651	16.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			562.00000	315	16.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			584.00000	878	16.22	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 12/12/2008 Currency Future	14.70	Put		362.00000	192	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		417.00000	624	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		594.00000	338	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call		383.00000	574	16.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put		661.00000	388	16.63	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call		345.00000	528	16.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put		723.00000	442	16.88	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		310.00000	485	17.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		787.00000	499	17.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		364.00000	550	16.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		691.00000	414	16.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call		327.00000	506	17.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put		755.00000	470	17.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call		293.00000	465	17.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put		821.00000	529	17.23	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call		262.00000	427	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put		890.00000	591	17.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call		749.00000	1,106	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put		227.00000	119	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call		689.00000	1,027	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put		267.00000	141	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		634.00000	951	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		312.00000	165	16.22	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		417.00000	624	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		594.00000	338	16.41	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call		0.00000	445	17.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put		0.00000	559	17.35	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call		0.00000	409	17.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put		0.00000	623	17.59	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call		0.00000	376	17.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put		0.00000	690	17.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call		0.00000	346	18.11	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put		0.00000	760	18.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.60340	15.13380		17.20	390,085.00	25	12,074.00
£ / R On 16/03/2009 Currency Future	15.15	Call		723.00000	948	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		739.00000	495	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		764.00000	1,007	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		680.00000	454	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		630.00000	825	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		897.00000	622	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		703.00000	919	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		769.00000	516	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		785.00000	1,038	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		652.00000	434	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		979.00000	1,301	16.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Put			445.00000	297	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			924.00000	1,232	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			490.00000	328	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			876.00000	1,165	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			542.00000	361	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			830.00000	1,100	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			596.00000	397	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			743.00000	977	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			709.00000	474	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			666.00000	871	16.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			832.00000	567	16.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			630.00000	825	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			897.00000	622	16.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			876.00000	1,165	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			542.00000	361	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			830.00000	1,100	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			596.00000	397	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			666.00000	871	16.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			832.00000	567	16.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			593.00000	783	17.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			959.00000	679	17.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			554.00000	740	17.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,020.00000	737	17.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			517.00000	701	17.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,083.00000	797	17.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			482.00000	663	17.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,148.00000	860	17.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			949.00000	1,266	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			466.00000	313	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			899.00000	1,198	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			516.00000	345	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			853.00000	1,132	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			569.00000	379	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			807.00000	1,069	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			624.00000	415	16.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			684.00000	895	16.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			800.00000	541	16.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			648.00000	848	16.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			864.00000	594	16.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			613.00000	804	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			930.00000	650	16.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			0.00000	663	17.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			0.00000	860	17.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			0.00000	628	17.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			0.00000	925	17.69	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	16.00	Call		0.00000	595	17.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		0.00000	991	17.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.81680	15.34270		17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		900.00000	1,137	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		907.00000	670	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		941.00000	1,193	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		848.00000	627	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		806.00000	1,021	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,063.00000	804	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		861.00000	1,086	16.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		968.00000	720	16.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		961.00000	1,222	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		819.00000	605	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		1,145.00000	1,470	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		602.00000	453	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		1,093.00000	1,405	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		650.00000	488	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		1,047.00000	1,342	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		704.00000	526	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		1,003.00000	1,281	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		761.00000	565	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		920.00000	1,165	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		877.00000	648	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		880.00000	1,109	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		937.00000	693	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		842.00000	1,064	16.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		999.00000	747	16.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		1,145.00000	1,470	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		602.00000	453	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		1,093.00000	1,405	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		650.00000	488	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		920.00000	1,165	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		877.00000	648	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		880.00000	1,109	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		937.00000	693	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,025.00000	1,312	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		732.00000	545	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		983.00000	1,252	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		790.00000	585	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		824.00000	1,042	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,031.00000	776	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		789.00000	1,000	17.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,096.00000	833	17.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		748.00000	958	17.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,155.00000	891	17.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.85	Call		708.00000	918	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,215.00000	951	17.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		768.00000	979	17.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,125.00000	862	17.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		728.00000	938	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,185.00000	921	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		689.00000	898	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,246.00000	981	17.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		652.00000	860	17.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,309.00000	1,043	17.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,117.00000	1,437	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		624.00000	470	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		1,069.00000	1,374	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		677.00000	507	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,025.00000	1,312	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		732.00000	545	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		983.00000	1,252	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		790.00000	585	16.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		824.00000	1,042	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,031.00000	776	17.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		789.00000	1,000	17.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,096.00000	833	17.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		0.00000	1,021	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		0.00000	804	17.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		0.00000	938	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		0.00000	921	17.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		0.00000	824	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		0.00000	1,107	17.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	790	17.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		0.00000	1,173	17.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.24240	11.88260		18.25	234,037,960.80	19,117	42,379.00
€ / R On 12/12/2008 Currency Future	11.90	Call		417.00000	583	17.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		435.00000	241	17.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call		506.00000	713	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put		324.00000	171	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call		361.00000	503	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put		529.00000	311	17.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call		417.00000	583	17.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put		435.00000	241	17.24	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call		482.00000	679	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put		350.00000	186	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call		531.00000	749	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put		298.00000	156	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call		583.00000	823	17.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.55	Put			251.00000	130	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			736.00000	1,021	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			153.00000	79	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			671.00000	939	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			188.00000	97	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			611.00000	861	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			229.00000	118	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			557.00000	785	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			274.00000	143	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			460.00000	645	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			377.00000	203	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			379.00000	529	17.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			496.00000	286	17.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			344.00000	479	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			562.00000	337	17.79	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			703.00000	980	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			170.00000	87	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			641.00000	900	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			208.00000	107	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			438.00000	613	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			405.00000	220	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			398.00000	555	17.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			465.00000	263	17.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			324.00000	457	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			592.00000	364	17.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			305.00000	435	18.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			623.00000	392	18.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			270.00000	393	18.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			687.00000	451	18.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			438.00000	613	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			405.00000	220	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			287.00000	413	18.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			655.00000	421	18.25	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			254.00000	374	18.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			721.00000	482	18.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			223.00000	338	18.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			790.00000	546	18.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			736.00000	1,021	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			153.00000	79	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			671.00000	939	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			188.00000	97	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			460.00000	645	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			377.00000	203	17.12	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			0.00000	374	18.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			0.00000	482	18.54	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	12.55	Call			0.00000	306	19.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			0.00000	614	19.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			0.00000	278	19.47	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			0.00000	685	19.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.44170		12.07370		18.65	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.05	Call			638.00000	814	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			614.00000	423	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			702.00000	904	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			529.00000	362	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			562.00000	719	18.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			738.00000	528	18.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			618.00000	789	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			644.00000	448	17.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			659.00000	844	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			585.00000	402	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			902.00000	1,172	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			328.00000	230	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			848.00000	1,101	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			374.00000	260	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			797.00000	1,033	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			423.00000	291	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			749.00000	967	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			475.00000	326	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			580.00000	742	18.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			706.00000	500	18.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			544.00000	698	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			771.00000	556	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			874.00000	1,136	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			351.00000	245	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			822.00000	1,067	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			398.00000	275	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			773.00000	1,000	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			449.00000	308	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			725.00000	935	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			502.00000	344	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			680.00000	874	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			557.00000	382	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			638.00000	814	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			614.00000	423	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			599.00000	765	17.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			675.00000	473	17.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			524.00000	677	18.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			800.00000	585	18.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			749.00000	967	17.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			475.00000	326	17.75	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 16/03/2009 Currency Future	12.30	Call		544.00000	698	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		771.00000	556	18.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		504.00000	655	18.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		830.00000	614	18.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		465.00000	615	18.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		892.00000	673	18.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		599.00000	765	17.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		675.00000	473	17.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		484.00000	635	18.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		861.00000	643	18.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		447.00000	596	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		923.00000	704	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		412.00000	559	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		988.00000	767	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		0.00000	596	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		0.00000	704	18.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		0.00000	559	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		0.00000	767	19.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		0.00000	525	19.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		0.00000	833	19.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		0.00000	493	19.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		0.00000	901	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.62730	12.25710		18.68	0.00	0	40.00
€ / R On 12/06/2009 Currency Future	12.25	Call		781.00000	956	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		774.00000	579	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		866.00000	1,070	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		659.00000	493	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		706.00000	869	18.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		899.00000	691	18.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		762.00000	933	18.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		805.00000	606	18.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		802.00000	984	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		745.00000	556	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		844.00000	1,041	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		687.00000	513	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		822.00000	1,012	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		715.00000	535	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		1,029.00000	1,290	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		472.00000	363	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		979.00000	1,225	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		522.00000	397	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		933.00000	1,161	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		575.00000	434	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		888.00000	1,100	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		631.00000	473	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.40	Call			724.00000	889	18.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			867.00000	662	18.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			685.00000	847	18.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			927.00000	720	18.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,004.00000	1,257	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			497.00000	380	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			955.00000	1,193	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			548.00000	415	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			910.00000	1,130	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			603.00000	453	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			743.00000	911	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			835.00000	634	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			664.00000	827	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			957.00000	749	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			844.00000	1,041	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			687.00000	513	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			644.00000	806	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			986.00000	779	18.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			604.00000	766	18.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,047.00000	839	18.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			866.00000	1,070	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			659.00000	493	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			822.00000	1,012	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			715.00000	535	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			664.00000	827	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			957.00000	749	18.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			624.00000	786	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,017.00000	809	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			585.00000	747	18.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,078.00000	870	18.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			549.00000	711	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,142.00000	934	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,055.00000	1,324	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			448.00000	346	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			955.00000	1,193	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			548.00000	415	17.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			743.00000	911	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			835.00000	634	18.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	786	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			0.00000	809	18.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	676	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			0.00000	999	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	644	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			0.00000	1,066	19.34	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			273.95300		273.91300		0.00	0.00	0	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			89,675.00000	90,029	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			545.00000	499	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.23400		282.19200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			290.10700		284.97600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.51300		115.47500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.91800		118.87900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.36700		122.32600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.71100		275.65900		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			28,670.00000	28,801	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			12,080.00000	11,691	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.84050		283.78650		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			292.07150		292.01400		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			328.31400		327.94200		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.87800		337.49200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.89200		346.17500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.76300		10.73200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.60600		9.60700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.87300		8.87400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.80500		9.80700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.45300		9.46600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.47400		9.48300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.35800		9.36500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.05000		12.07100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.95500		11.94000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.53600		11.49800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.92500		10.88700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.20200		10.13800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.95500		9.90500		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 06/11/2008 jNote			10.35600		10.33200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.98700		9.97100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.66300		9.65900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.42500		9.43000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.41000		9.41800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.25400		9.26500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.07400		9.06000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.08400		9.09500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.97400		8.98600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.79400		11.79400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.84700		11.85400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.94300		11.96100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.93600		11.94900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.41900		264.42800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.21600		272.22300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.11000		280.11600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.43600		9.44300		3.00	0.00	0	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			311.00000	311	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			637.00000	625	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			176.00000	175	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			927.00000	914	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.00400		9.01300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,725.00000	1,733	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			285.00000	280	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.43200		8.44300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,244.00000	2,249	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,235.00000	1,226	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.86300		8.87200		8.80	125,509,660.00	1,000	8,847.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,213.00000	1,219	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,923.00000	1,877	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,943.00000	3,975	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			371.00000	351	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,698.00000	7,747	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			38.00000	34	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.71600		8.72600		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,816.00000	2,836	8.75	0.00	0	600.00

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	8.75	Put			2,681.00000	2,643	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,455.00000	4,484	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,531.00000	1,504	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,536.00000	7,577	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			584.00000	570	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,408.00000	5,442	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,122.00000	1,099	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.55700		8.56700		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,725.00000	4,752	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,358.00000	2,330	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.54900		8.54700		0.00	6,094,681.50	50	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			634.00000	616	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,122.00000	1,124	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.44100		8.44000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			8,023.00000	8,012	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			15.00000	14	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.33500		8.33400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,862.00000	6,850	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			171.00000	170	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.71600		11.76800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			355.00000	353	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,246.00000	1,228	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.09800		11.16000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,261.00000	1,258	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,282.00000	1,276	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.99000		10.79000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,630.00000	1,597	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,568.00000	1,594	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.97200		8.99100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			296.00000	314	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,411.00000	1,341	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.81200		8.83200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,363.00000	2,425	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			507.00000	480	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.64800		8.67000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,162.00000	3,231	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			661.00000	633	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.84600		8.85500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			92.00000	94	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,217.00000	2,166	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			8.70400	8.71300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,323.00000	3,365	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		243.00000	232	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.55700	8.56700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,086.00000	3,127	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		612.00000	595	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.83800	8.82700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		94.00000	83	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,204.00000	2,263	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.70700	8.69600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,596.00000	3,532	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		168.00000	174	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.57600	8.56400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,254.00000	3,194	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		555.00000	570	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.96500	8.97300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		7.00000	7	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,918.00000	3,886	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.75300	8.76200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,298.00000	2,320	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		459.00000	447	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.53700	8.54700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,505.00000	2,527	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		847.00000	832	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.81200	8.81100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		79.00000	76	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,132.00000	2,135	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.68900	8.68800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,676.00000	3,668	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		120.00000	119	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57100	8.56900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,210.00000	3,198	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		469.00000	470	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.19800	8.19700		0.00	557,063.71	7	6,546.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		4,180.00000	4,189	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.10800	8.10700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		7,499.00000	7,490	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		1.00000	1	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.02000	8.01900		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
R209 On 07/05/2009 Bond Future	9.00	Call			8,298.00000	8,289	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			3.00000	3	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future				272.16800	272.11900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future				280.19300	280.14100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				288.31800	288.26300		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.93690		6.80830		15.80	0.00	0	4,914.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			211.00000	267	14.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			203.00000	130	14.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			281.00000	360	14.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			122.00000	73	14.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			281.00000	360	14.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			122.00000	73	14.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			339.00000	434	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			81.00000	47	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			309.00000	396	14.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			100.00000	59	14.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			621.00000	745	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			13.00000	8	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			531.00000	651	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			23.00000	14	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			448.00000	561	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			39.00000	24	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			373.00000	475	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			64.00000	38	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			255.00000	326	14.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			147.00000	89	14.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			175.00000	219	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			267.00000	182	15.48	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			146.00000	180	16.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			337.00000	243	16.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			668.00000	793	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			10.00000	6	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			575.00000	698	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			17.00000	11	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			488.00000	605	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			30.00000	18	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			409.00000	517	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			50.00000	30	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			232.00000	295	14.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			174.00000	108	14.62	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			192.00000	241	15.15	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			234.00000	155	15.15	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	6.95	Call			160.00000	198	15.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			301.00000	212	15.80	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			339.00000	434	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			81.00000	47	14.11	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			133.00000	163	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			375.00000	276	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			0.00000	163	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			0.00000	276	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			0.00000	135	17.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			0.00000	348	17.14	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			0.00000	112	17.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			0.00000	425	17.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			0.00000	94	18.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			0.00000	507	18.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			7.00900		6.88220		16.11	350,450.00	50	410.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			303.00000	357	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			321.00000	248	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			391.00000	461	14.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			208.00000	152	14.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			367.00000	432	15.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			234.00000	173	15.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			442.00000	525	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			160.00000	116	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			415.00000	492	14.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			183.00000	133	14.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			645.00000	759	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			62.00000	50	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			569.00000	677	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			87.00000	68	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			501.00000	599	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			119.00000	90	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			344.00000	405	15.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			262.00000	196	15.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			303.00000	357	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			321.00000	248	15.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			268.00000	315	16.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			386.00000	306	16.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			238.00000	278	16.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			456.00000	369	16.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			686.00000	802	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			53.00000	43	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			606.00000	717	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			74.00000	58	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			535.00000	637	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			102.00000	78	14.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.55	Call			471.00000	561	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			139.00000	102	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			323.00000	380	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			291.00000	221	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			285.00000	335	15.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			353.00000	276	15.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			253.00000	296	16.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			420.00000	337	16.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			727.00000	845	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			45.00000	36	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			569.00000	677	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			87.00000	68	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			391.00000	461	14.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			208.00000	152	14.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			471.00000	561	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			139.00000	102	14.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			253.00000	296	16.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			420.00000	337	16.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			220.00000	261	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			488.00000	402	16.76	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			0.00000	245	16.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			0.00000	436	16.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			0.00000	217	17.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			0.00000	508	17.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			0.00000	193	17.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			0.00000	584	17.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.08410		6.95580		16.44	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			365.00000	426	16.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			409.00000	342	16.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			447.00000	518	15.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			292.00000	234	15.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			494.00000	574	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			238.00000	190	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			425.00000	493	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			319.00000	259	15.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			673.00000	787	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			117.00000	103	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			606.00000	712	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			150.00000	128	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			546.00000	641	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			190.00000	157	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			404.00000	469	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			348.00000	285	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			331.00000	386	16.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			475.00000	402	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Call		300.00000	350	16.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		544.00000	465	16.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		748.00000	865	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		92.00000	81	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		673.00000	787	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		117.00000	103	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		404.00000	469	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		348.00000	285	15.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		0.00000	574	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		0.00000	190	14.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		0.00000	350	16.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		0.00000	465	16.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		0.00000	317	17.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		0.00000	533	17.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	288	17.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		0.00000	604	17.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		0.00000	263	17.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		0.00000	679	17.86	0.00	0	0.00

Total for Derivatives:							733,363,358.61	64,137	383,436.00
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Grand Total:							733,363,358.61	64,137	383,436.00
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