

Daily MTM Report

Daily summary for 01/10/2008

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			18.65000		18.55000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.37000		9.43000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.83500		8.86000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.56500		8.58500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.02900		11.90500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.94500		8.97500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.82500		8.85000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.81500		8.84000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.94500		8.97000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.79500		8.82000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.19000		8.22000			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			8.42950		8.42470		20.04	66,626,768.00	7,904	233,251.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			315.00000	314	20.04	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			291.00000	284	20.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			337.00000	336	19.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			263.00000	256	19.80	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			386.00000	385	19.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			211.00000	205	19.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			361.00000	359	19.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			236.00000	230	19.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			472.00000	471	18.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			148.00000	142	18.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			539.00000	538	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			114.00000	108	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			275.00000	273	20.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			350.00000	344	20.48	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			613.00000	613	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			88.00000	83	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			472.00000	471	18.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			148.00000	142	18.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			413.00000	411	19.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			188.00000	182	19.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			240.00000	238	20.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			415.00000	408	20.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			209.00000	207	21.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			484.00000	478	21.42	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			413.00000	411	19.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			188.00000	182	19.15	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			240.00000	238	20.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			415.00000	408	20.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			183.00000	181	21.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			558.00000	552	21.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			774.00000	775	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			50.00000	46	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			691.00000	692	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			67.00000	62	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			613.00000	613	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			88.00000	83	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/12/2008 Currency Future	8.30	Call			361.00000	359	19.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			236.00000	230	19.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			651.00000	652	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			77.00000	72	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			575.00000	575	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			100.00000	95	18.59	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			505.00000	504	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			130.00000	124	18.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			442.00000	440	18.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			167.00000	161	18.98	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			294.00000	293	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			320.00000	313	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			257.00000	255	20.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			382.00000	375	20.71	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			224.00000	222	21.18	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			449.00000	443	21.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.60720		8.59970		20.08	0.00	0	26,010.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			464.00000	468	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			464.00000	461	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			484.00000	489	19.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			435.00000	432	19.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			550.00000	555	19.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			350.00000	348	19.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			527.00000	532	19.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			378.00000	375	19.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			506.00000	511	19.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			406.00000	403	19.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			600.00000	605	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			300.00000	297	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			484.00000	489	19.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			435.00000	432	19.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			751.00000	757	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			202.00000	200	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			686.00000	691	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			236.00000	234	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			626.00000	631	18.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			277.00000	274	18.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			574.00000	579	19.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			325.00000	322	19.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			444.00000	448	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			495.00000	491	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			407.00000	411	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			557.00000	554	20.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			373.00000	377	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			624.00000	620	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			574.00000	579	19.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			325.00000	322	19.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			527.00000	532	19.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			378.00000	375	19.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			373.00000	377	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			624.00000	620	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			343.00000	346	21.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			693.00000	689	21.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			857.00000	863	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			157.00000	155	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			786.00000	791	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			186.00000	184	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			718.00000	723	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			218.00000	216	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			654.00000	659	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			254.00000	252	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			464.00000	468	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			464.00000	461	20.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			425.00000	429	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			526.00000	522	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			718.00000	723	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			218.00000	216	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			654.00000	659	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			254.00000	252	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			425.00000	429	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			526.00000	522	20.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			390.00000	393	20.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			590.00000	586	20.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			358.00000	361	20.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			658.00000	654	20.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			751.00000	757	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			202.00000	200	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			686.00000	691	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			236.00000	234	18.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			444.00000	448	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			495.00000	491	20.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			0.00000	605	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	297	19.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			0.00000	393	20.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			0.00000	586	20.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			0.00000	332	21.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			0.00000	725	21.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.77630		8.76620		20.12	0.00	0	2,092.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			596.00000	596	20.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			580.00000	570	20.01	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 12/06/2009 Currency Future	8.70	Call			617.00000	617	19.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			551.00000	541	19.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			658.00000	659	19.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			492.00000	483	19.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			638.00000	638	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			522.00000	511	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			726.00000	727	19.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			410.00000	401	19.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			638.00000	638	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			522.00000	511	19.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			557.00000	557	20.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			641.00000	631	20.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			836.00000	842	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			320.00000	315	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			776.00000	781	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			360.00000	354	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			680.00000	681	19.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			464.00000	455	19.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			521.00000	520	20.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			705.00000	694	20.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			488.00000	487	20.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			771.00000	760	20.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			521.00000	520	20.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			705.00000	694	20.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			456.00000	456	20.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			840.00000	829	20.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			806.00000	811	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			339.00000	334	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			750.00000	752	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			384.00000	375	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			702.00000	703	19.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			436.00000	427	19.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			577.00000	576	20.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			610.00000	600	20.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			539.00000	538	20.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			673.00000	662	20.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			504.00000	503	20.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			738.00000	727	20.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			472.00000	471	20.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			806.00000	795	20.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			966.00000	972	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			249.00000	245	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			899.00000	905	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			283.00000	279	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			680.00000	681	19.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.55	Put		464.00000	455	19.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		726.00000	727	19.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		410.00000	401	19.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		867.00000	873	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		301.00000	297	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		750.00000	752	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		384.00000	375	19.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		539.00000	538	20.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		673.00000	662	20.36	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			14.93820	15.10520		18.47	1,045,674.00	70	16,492.00
£ / R On 12/12/2008 Currency Future	15.10	Call		520.00000	425	18.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		515.00000	587	18.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		499.00000	407	18.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		544.00000	619	18.98	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		461.00000	374	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		606.00000	686	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		408.00000	326	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		703.00000	788	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		610.00000	504	18.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		404.00000	466	18.34	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		660.00000	548	18.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		355.00000	410	18.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		563.00000	463	18.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		458.00000	525	18.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		686.00000	572	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		331.00000	384	17.94	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		777.00000	649	17.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		272.00000	311	17.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		948.00000	807	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		193.00000	219	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call		877.00000	740	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put		222.00000	252	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call		810.00000	677	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put		254.00000	289	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call		745.00000	622	17.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put		290.00000	334	17.70	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call		634.00000	526	18.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put		379.00000	438	18.21	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call		586.00000	483	18.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		431.00000	495	18.47	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call		541.00000	443	18.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put		486.00000	555	18.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call		714.00000	597	17.82	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put		309.00000	358	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.10	Call			520.00000	425	18.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			515.00000	587	18.85	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			480.00000	390	19.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			574.00000	652	19.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			443.00000	358	19.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			637.00000	720	19.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			425.00000	344	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			670.00000	755	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			392.00000	309	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			737.00000	821	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			359.00000	277	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			804.00000	889	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			912.00000	773	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			207.00000	235	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			843.00000	708	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			238.00000	270	17.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			777.00000	649	17.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			272.00000	311	17.60	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			377.00000	293	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			772.00000	854	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			341.00000	262	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			836.00000	924	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			308.00000	234	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			903.00000	996	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			278.00000	208	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			972.00000	1,070	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			325.00000	248	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			869.00000	959	19.53	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			0.00000	548	18.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			0.00000	410	18.08	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			0.00000	358	19.39	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			0.00000	720	19.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.21370		15.37430		18.24	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.35	Call			795.00000	694	18.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			771.00000	830	18.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			775.00000	675	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			801.00000	862	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			775.00000	675	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			801.00000	862	18.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			755.00000	657	18.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			831.00000	894	18.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			699.00000	607	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			925.00000	993	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			882.00000	774	18.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			658.00000	710	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Call			927.00000	816	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			603.00000	652	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			860.00000	753	18.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			685.00000	739	18.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			951.00000	838	17.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			576.00000	624	17.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,186.00000	1,050	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			412.00000	436	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,123.00000	989	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			449.00000	476	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,062.00000	931	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			488.00000	518	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,003.00000	883	17.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			529.00000	569	17.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			904.00000	795	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			630.00000	681	18.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			816.00000	713	18.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			742.00000	799	18.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,062.00000	931	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			488.00000	518	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,003.00000	883	17.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			529.00000	569	17.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			816.00000	713	18.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			742.00000	799	18.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			736.00000	640	18.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			862.00000	926	18.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			665.00000	568	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			990.00000	1,054	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			628.00000	531	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,054.00000	1,117	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,154.00000	1,019	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			430.00000	456	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,092.00000	960	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			468.00000	496	17.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,032.00000	907	17.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			508.00000	543	17.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			975.00000	860	17.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			551.00000	596	17.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			838.00000	733	18.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			713.00000	769	18.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			628.00000	531	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,054.00000	1,117	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			590.00000	496	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,115.00000	1,182	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			553.00000	463	18.95	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	Put			1,179.00000	1,249	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			927.00000	816	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			603.00000	652	17.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			882.00000	774	18.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			658.00000	710	18.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			795.00000	694	18.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			771.00000	830	18.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			718.00000	623	18.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			893.00000	959	18.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			682.00000	587	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			957.00000	1,023	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			648.00000	549	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,024.00000	1,085	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			609.00000	513	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,084.00000	1,150	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			0.00000	587	18.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			0.00000	1,023	18.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.45110		15.61910		18.41	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.60	Call			997.00000	888	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			978.00000	1,037	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			977.00000	870	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,008.00000	1,069	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			958.00000	852	18.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,039.00000	1,101	18.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			920.00000	817	18.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,101.00000	1,166	18.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,103.00000	987	18.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			834.00000	886	18.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,147.00000	1,030	18.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			778.00000	829	18.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			997.00000	888	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			978.00000	1,037	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,060.00000	946	18.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			891.00000	945	18.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,170.00000	1,050	18.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			750.00000	799	18.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,399.00000	1,257	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	606	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,339.00000	1,199	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			620.00000	648	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,281.00000	1,143	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			662.00000	692	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,224.00000	1,093	17.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			705.00000	742	17.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,126.00000	1,008	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.30	Put			807.00000	857	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,081.00000	966	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			862.00000	915	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,038.00000	926	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			919.00000	975	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,399.00000	1,257	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	606	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,339.00000	1,199	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			620.00000	648	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,126.00000	1,008	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			807.00000	857	18.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,081.00000	966	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			862.00000	915	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,252.00000	1,116	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			683.00000	715	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,197.00000	1,072	17.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			728.00000	770	17.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,018.00000	907	18.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			948.00000	1,006	18.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			939.00000	834	18.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,070.00000	1,133	18.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			902.00000	800	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,133.00000	1,199	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			920.00000	817	18.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,101.00000	1,166	18.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			884.00000	780	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,165.00000	1,229	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			850.00000	741	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,231.00000	1,290	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,369.00000	1,228	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			600.00000	627	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,310.00000	1,171	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			641.00000	670	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,252.00000	1,116	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			683.00000	715	17.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,197.00000	1,072	17.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			728.00000	770	17.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,018.00000	907	18.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			948.00000	1,006	18.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			977.00000	870	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,008.00000	1,069	18.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			810.00000	704	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,290.00000	1,353	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			771.00000	668	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,352.00000	1,417	18.97	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	15.90	Call			884.00000	780	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,165.00000	1,229	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			810.00000	704	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,290.00000	1,353	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			867.00000	760	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,198.00000	1,259	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			829.00000	722	18.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,260.00000	1,321	18.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.82170		11.90470		19.54	182,018,714.90	15,397	52,155.00
€ / R On 12/12/2008 Currency Future	11.90	Call			411.00000	379	19.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			406.00000	457	19.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			334.00000	309	20.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			530.00000	587	20.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			352.00000	325	20.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			497.00000	553	20.33	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			318.00000	294	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			563.00000	622	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			287.00000	262	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			632.00000	690	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			411.00000	379	19.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			406.00000	457	19.85	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			502.00000	464	19.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			297.00000	342	19.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			477.00000	441	19.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			322.00000	370	19.37	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			528.00000	488	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			273.00000	316	19.04	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			584.00000	539	18.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			229.00000	267	18.74	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			751.00000	693	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			147.00000	171	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			680.00000	625	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			176.00000	204	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			613.00000	566	18.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			209.00000	244	18.60	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			555.00000	512	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			250.00000	291	18.88	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			454.00000	420	19.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			349.00000	398	19.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			370.00000	342	20.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			466.00000	520	20.16	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			715.00000	659	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			161.00000	187	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			646.00000	595	18.48	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	11.45	Put		192.00000	223	18.48	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		432.00000	399	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		377.00000	427	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call		390.00000	360	20.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put		435.00000	488	20.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call		302.00000	279	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put		597.00000	658	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		273.00000	246	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		668.00000	724	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		432.00000	399	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		377.00000	427	19.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		256.00000	230	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		701.00000	759	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		225.00000	202	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		770.00000	830	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		751.00000	693	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		147.00000	171	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		680.00000	625	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		176.00000	204	18.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		454.00000	420	19.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		349.00000	398	19.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		256.00000	230	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		701.00000	759	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		196.00000	176	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		842.00000	904	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		171.00000	153	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		916.00000	981	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		273.00000	246	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		668.00000	724	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		240.00000	216	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		735.00000	794	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call		210.00000	188	20.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put		805.00000	867	20.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.06120	12.14530		19.99	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.15	Call		644.00000	614	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		649.00000	702	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		567.00000	541	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		772.00000	830	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		586.00000	558	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		740.00000	797	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		533.00000	509	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		838.00000	897	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		686.00000	654	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		590.00000	642	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		751.00000	717	19.67	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	11.90	Put			506.00000	556	19.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			605.00000	576	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			709.00000	765	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			665.00000	633	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			619.00000	672	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			707.00000	675	19.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			561.00000	613	19.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			976.00000	925	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			331.00000	364	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			913.00000	865	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			368.00000	403	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			853.00000	810	19.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			408.00000	449	19.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			799.00000	762	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			454.00000	501	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			624.00000	595	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Put			679.00000	733	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			586.00000	558	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			740.00000	797	20.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			945.00000	895	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			349.00000	383	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			883.00000	835	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			388.00000	424	19.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			824.00000	786	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			429.00000	474	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			774.00000	739	19.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			479.00000	528	19.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			729.00000	696	19.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			533.00000	585	19.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			686.00000	654	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			590.00000	642	19.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			799.00000	762	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			454.00000	501	19.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			550.00000	525	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			805.00000	863	20.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			516.00000	490	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			871.00000	928	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			644.00000	614	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			649.00000	702	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			501.00000	471	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			905.00000	960	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			464.00000	436	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			968.00000	1,025	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			501.00000	471	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			905.00000	960	20.81	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	12.65	Call			464.00000	436	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			968.00000	1,025	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			429.00000	403	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			1,034.00000	1,092	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			396.00000	372	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			1,101.00000	1,161	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			665.00000	633	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			619.00000	672	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			482.00000	453	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			937.00000	992	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			446.00000	419	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			1,001.00000	1,058	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.26610		12.35150		20.17	122,661.00	10	50.00
€ / R On 12/06/2009 Currency Future	12.35	Call			817.00000	790	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			815.00000	874	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			740.00000	717	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			939.00000	1,001	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			759.00000	735	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			907.00000	969	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			705.00000	683	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,004.00000	1,067	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			858.00000	830	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			757.00000	814	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			942.00000	914	19.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			641.00000	698	19.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			778.00000	753	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			876.00000	937	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			837.00000	810	20.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			786.00000	844	20.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			879.00000	851	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			727.00000	784	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			920.00000	893	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			669.00000	726	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			899.00000	872	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			698.00000	756	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,132.00000	1,088	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			480.00000	522	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,073.00000	1,031	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			521.00000	565	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,015.00000	980	19.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			564.00000	614	19.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			965.00000	935	19.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			613.00000	669	19.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			797.00000	771	20.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			846.00000	905	20.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.75	Call			1,102.00000	1,059	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			501.00000	543	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,044.00000	1,003	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			542.00000	587	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			988.00000	957	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			586.00000	641	19.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			817.00000	790	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			815.00000	874	20.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			740.00000	717	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			939.00000	1,001	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			920.00000	893	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			669.00000	726	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			723.00000	700	20.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			971.00000	1,034	20.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			688.00000	664	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,037.00000	1,098	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			942.00000	914	19.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			641.00000	698	19.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			899.00000	872	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			698.00000	756	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			672.00000	645	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,070.00000	1,128	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			633.00000	608	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,132.00000	1,191	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,162.00000	1,117	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			461.00000	501	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,044.00000	1,003	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			542.00000	587	19.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			705.00000	683	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,004.00000	1,067	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			597.00000	572	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,195.00000	1,256	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			562.00000	539	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,260.00000	1,322	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			633.00000	608	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,132.00000	1,191	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			723.00000	700	20.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			971.00000	1,034	20.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			652.00000	626	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,101.00000	1,160	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			615.00000	590	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,163.00000	1,224	20.81	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.80000		274.63300		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			96,516.00000	98,150	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			186.00000	150	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			283.10300		282.93200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			290.77900		291.68800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.92300		115.86900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.34600		119.28800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.81500		122.75300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.55650		276.41950		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			32,175.00000	32,958	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			7,980.00000	7,393	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			284.72200		284.57750		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			292.99650		292.84250		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			328.39400		328.39400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.98100		337.98100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			348.25600		347.78900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.74300		10.77100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.48600		9.51400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.77100		8.78000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.69500		9.71600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.33100		9.36600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.35700		9.39700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.24800		9.28200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.05000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.02600		11.96200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.57700		11.59700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.91700		10.95100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.21100		10.26000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.85600		9.87400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.33000		10.36000		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			9.93400		9.97900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.58500		9.63200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.31000		9.33200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.29400		9.32500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.12600		9.15500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			8.99400		9.01500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.95700		9.00200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.84000		8.88600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.84800		11.83300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96800		11.91600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.14100		12.05400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			265.26300		264.96800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			273.09500		272.78800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			281.03200		280.71000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.21800		9.27000		3.00	0.00	0	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			397.00000	436	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			431.00000	382	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			225.00000	250	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			684.00000	621	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.74300		8.80500		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,950.00000	2,023	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			203.00000	184	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.11300		8.18900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,413.00000	2,471	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,083.00000	1,044	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.78500		8.80100		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,257.00000	1,282	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,554.00000	1,487	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,209.00000	4,281	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			225.00000	204	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,088.00000	8,178	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			15.00000	12	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.63400		8.65100		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,961.00000	3,003	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,399.00000	2,345	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,674.00000	4,732	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,324.00000	1,286	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	10.00	Call			7,853.00000	7,931	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			475.00000	457	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,663.00000	5,730	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			951.00000	921	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.47000		8.48800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,944.00000	5,002	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,139.00000	2,096	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.51900		8.53600		0.00	0.00	0	4,975.00
R186 On 06/11/2008 Bond Future	8.50	Call			603.00000	671	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			977.00000	869	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.41100		8.42800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			8,144.00000	8,319	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			10.00000	9	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.30300		8.32100		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,976.00000	7,151	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			149.00000	135	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.85500		11.69000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			304.00000	282	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,172.00000	1,198	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.13800		11.00100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,227.00000	1,219	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,240.00000	1,239	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.06500		11.10000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,555.00000	1,557	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,585.00000	1,576	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.88600		8.91200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			346.00000	379	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,097.00000	1,010	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.72100		8.74800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,620.00000	2,712	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			386.00000	357	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.55100		8.58000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,438.00000	3,534	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			541.00000	510	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.77800		8.79400		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			104.00000	112	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,868.00000	1,781	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.63400		8.65000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,624.00000	3,705	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			174.00000	161	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future			8.48300	8.50100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,357.00000	3,437	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		500.00000	474	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.77000	8.78700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		92.00000	101	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		1,947.00000	1,848	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.63700	8.65400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,819.00000	3,916	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		124.00000	113	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.50200	8.52000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,449.00000	3,537	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		471.00000	445	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.87300	8.88700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		6.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,579.00000	3,524	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.65500	8.67000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,540.00000	2,582	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		349.00000	334	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.43200	8.44800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,734.00000	2,774	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		709.00000	689	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.75400	8.77000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		81.00000	89	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		1,866.00000	1,770	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.62900	8.64600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,915.00000	4,017	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		85.00000	76	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.50700	8.52500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,419.00000	3,512	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		392.00000	368	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.15700	8.18400		0.00	0.00	0	6,539.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		4,063.00000	3,820	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.06600	8.09400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		7,617.00000	7,873	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.97600	8.00500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,427.00000	8,696	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		2.00000	2	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				273.00500	272.86500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future				281.06600	280.91800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				289.23400	289.07700		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.63720		6.65950		16.78	0.00	0	4,844.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			210.00000	191	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			201.00000	204	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			156.00000	141	17.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			297.00000	303	17.83	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			142.00000	127	18.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			332.00000	340	18.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			118.00000	105	18.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			408.00000	418	18.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			210.00000	191	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			201.00000	204	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			255.00000	235	16.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			146.00000	148	16.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			232.00000	212	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			172.00000	175	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			495.00000	471	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			35.00000	34	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			415.00000	391	15.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			55.00000	54	15.10	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			344.00000	321	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			84.00000	84	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			282.00000	261	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			123.00000	123	15.81	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			190.00000	172	17.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			231.00000	235	17.13	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			129.00000	115	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			370.00000	378	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			107.00000	95	19.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			448.00000	458	19.30	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			538.00000	514	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			28.00000	27	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			454.00000	430	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			44.00000	43	14.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			378.00000	355	15.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			68.00000	68	15.20	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			311.00000	289	15.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			102.00000	102	15.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			172.00000	156	17.47	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			263.00000	268	17.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.55	Call			255.00000	235	16.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			146.00000	148	16.09	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			98.00000	87	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			488.00000	499	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			98.00000	87	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			488.00000	499	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			75.00000	66	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			566.00000	579	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			57.00000	49	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			648.00000	662	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			43.00000	37	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			734.00000	749	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			311.00000	289	15.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			102.00000	102	15.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			118.00000	105	18.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			408.00000	418	18.93	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			75.00000	66	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			566.00000	579	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			344.00000	321	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			84.00000	84	15.37	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			129.00000	115	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			370.00000	378	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			86.00000	76	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			527.00000	539	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			66.00000	57	19.67	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			606.00000	620	19.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.72940		6.75660		16.56	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			318.00000	294	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			311.00000	315	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			280.00000	258	17.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			374.00000	379	17.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			263.00000	242	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			407.00000	413	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			248.00000	227	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			441.00000	448	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			233.00000	214	17.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			476.00000	484	17.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			338.00000	314	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			281.00000	284	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			383.00000	357	16.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			226.00000	227	16.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			360.00000	335	16.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			253.00000	255	16.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			561.00000	531	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			105.00000	102	14.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Call			493.00000	465	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			137.00000	136	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			434.00000	407	15.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			178.00000	177	15.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			298.00000	275	17.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			342.00000	346	17.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			263.00000	242	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			407.00000	413	17.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			207.00000	189	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			550.00000	560	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			599.00000	568	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			92.00000	89	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			526.00000	497	15.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			119.00000	118	15.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			463.00000	435	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			156.00000	156	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			407.00000	381	15.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			201.00000	201	15.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			220.00000	201	18.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			513.00000	521	18.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			637.00000	606	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			80.00000	77	14.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			493.00000	465	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			137.00000	136	15.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			338.00000	314	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			281.00000	284	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			407.00000	381	15.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			201.00000	201	15.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			220.00000	201	18.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			513.00000	521	18.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			195.00000	174	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			588.00000	595	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			180.00000	160	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			624.00000	630	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			153.00000	134	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			696.00000	705	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			129.00000	112	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			773.00000	783	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			166.00000	147	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			660.00000	667	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			141.00000	123	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			734.00000	744	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			298.00000	275	17.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			342.00000	346	17.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			153.00000	134	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Put		696.00000	705	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		463.00000	435	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		156.00000	156	15.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		360.00000	335	16.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		253.00000	255	16.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		248.00000	227	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		441.00000	448	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		195.00000	174	18.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		588.00000	595	18.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.81110	6.82830		16.84	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		387.00000	368	17.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		408.00000	407	17.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		351.00000	332	17.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		472.00000	471	17.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		334.00000	316	17.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		506.00000	505	17.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		318.00000	301	17.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		540.00000	540	17.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		304.00000	287	17.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		575.00000	576	17.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		406.00000	387	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		378.00000	376	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		447.00000	427	16.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		319.00000	316	16.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		602.00000	580	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		174.00000	169	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		544.00000	523	15.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		216.00000	212	15.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		493.00000	472	15.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		264.00000	261	15.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		368.00000	350	17.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		440.00000	438	17.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		277.00000	261	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	650	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		671.00000	649	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		143.00000	138	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		602.00000	580	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		174.00000	169	15.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		368.00000	350	17.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		440.00000	438	17.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		447.00000	427	16.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		319.00000	316	16.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		277.00000	261	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		648.00000	650	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		244.00000	230	18.36	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	7.30	Put		716.00000	718	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		215.00000	201	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		787.00000	790	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		189.00000	176	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		861.00000	865	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		469.00000	449	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	288	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		426.00000	407	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		348.00000	345	16.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		387.00000	368	17.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		408.00000	407	17.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		290.00000	274	18.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		611.00000	613	18.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		260.00000	245	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		682.00000	684	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		229.00000	215	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		751.00000	754	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		202.00000	188	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		823.00000	827	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		215.00000	201	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		787.00000	790	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		518.00000	497	15.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		240.00000	236	15.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		469.00000	449	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	288	16.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		290.00000	274	18.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		611.00000	613	18.17	0.00	0	0.00

Total for Derivatives:							249,813,817.90	23,381	408,623.00
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Grand Total:							249,813,817.90	23,381	408,623.00
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