



Daily MTM Report

Daily summary for 02/10/2008

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		18.65000			0.00	0	0.00
CGR2 On 19/01/2009 Bond			19.15000		0.00000		32,000,000,000.00		80,000,000	0.00
R153 On 31/08/2010 Bond			9.46000		9.37000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.90000		8.83500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.61500		8.56500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.03200		12.02900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.02000		8.94500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.89500		8.82500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.89000		8.81500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.01500		8.94500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.86500		8.79500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.23500	8.19000			0.00	0	0.00
Total for j-Bonds:								32,000,000,000.00	80,000,000	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			8.59690		8.42950		21.55	68,439,920.90	7,961	234,306.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			293.00000	392	20.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			313.00000	246	20.92	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			314.00000	418	20.72	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			284.00000	221	20.72	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			336.00000	446	20.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			256.00000	199	20.56	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			385.00000	505	20.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			205.00000	158	20.28	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			359.00000	474	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			230.00000	178	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			471.00000	608	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			142.00000	112	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			538.00000	684	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			108.00000	87	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			273.00000	368	21.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			344.00000	271	21.11	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			613.00000	764	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			83.00000	67	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			471.00000	608	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			142.00000	112	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			411.00000	537	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			182.00000	140	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			238.00000	324	21.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			408.00000	327	21.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			207.00000	285	21.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			478.00000	388	21.94	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			411.00000	537	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			182.00000	140	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			238.00000	324	21.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			408.00000	327	21.55	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			181.00000	250	22.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			552.00000	453	22.35	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			775.00000	934	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			46.00000	37	20.16	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 12/12/2008 Currency Future	7.80	Call			692.00000	847	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			62.00000	51	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			613.00000	764	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			83.00000	67	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			359.00000	474	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			230.00000	178	20.40	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			652.00000	805	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			72.00000	58	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			575.00000	723	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			95.00000	77	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			504.00000	646	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			124.00000	99	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			440.00000	572	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			161.00000	125	20.16	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			255.00000	346	21.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			375.00000	299	21.33	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			222.00000	304	21.75	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			443.00000	357	21.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.78190		8.60720		20.91	1,949,581.80	222	25,985.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			468.00000	569	20.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			461.00000	387	20.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			468.00000	569	20.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			461.00000	387	20.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			489.00000	592	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			432.00000	361	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			555.00000	670	19.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			348.00000	288	19.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			532.00000	643	19.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			375.00000	311	19.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			511.00000	617	19.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			403.00000	335	19.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			605.00000	732	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			297.00000	250	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			489.00000	592	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			432.00000	361	20.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			757.00000	903	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			200.00000	171	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			691.00000	832	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			234.00000	200	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			631.00000	765	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			274.00000	233	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			579.00000	700	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			322.00000	269	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			448.00000	547	20.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			491.00000	415	20.46	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 16/03/2009 Currency Future	8.75	Call			411.00000	504	20.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			554.00000	472	20.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			377.00000	464	21.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			620.00000	532	21.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			579.00000	700	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			322.00000	269	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			532.00000	643	19.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			375.00000	311	19.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			377.00000	464	21.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			620.00000	532	21.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			346.00000	427	21.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			689.00000	595	21.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			863.00000	1,014	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			155.00000	133	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			791.00000	939	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			184.00000	157	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			723.00000	867	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			216.00000	185	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			659.00000	798	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			252.00000	216	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			429.00000	525	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			522.00000	443	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			723.00000	867	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			216.00000	185	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			659.00000	798	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			252.00000	216	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			429.00000	525	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			522.00000	443	20.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			393.00000	484	20.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			586.00000	502	20.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			361.00000	445	21.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			654.00000	563	21.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			757.00000	903	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			200.00000	171	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			691.00000	832	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			234.00000	200	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			448.00000	547	20.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			491.00000	415	20.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			605.00000	732	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			297.00000	250	19.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			393.00000	484	20.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			586.00000	502	20.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			332.00000	410	21.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			725.00000	628	21.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.95700		8.77630		20.84	1,701,830.00	190	2,170.00

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	8.80	Call			576.00000	682	20.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			600.00000	525	20.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			596.00000	703	20.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			570.00000	496	20.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			617.00000	725	20.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			541.00000	468	20.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			659.00000	772	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			483.00000	415	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			638.00000	748	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			511.00000	441	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			727.00000	860	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			401.00000	353	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			638.00000	748	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			511.00000	441	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			557.00000	660	20.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			631.00000	553	20.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			842.00000	987	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			315.00000	280	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			781.00000	922	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			354.00000	315	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			681.00000	801	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			455.00000	394	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			520.00000	619	20.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			694.00000	612	20.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			487.00000	580	20.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			760.00000	673	20.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			520.00000	619	20.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			694.00000	612	20.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			456.00000	544	21.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			829.00000	737	21.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			811.00000	954	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			334.00000	297	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			752.00000	891	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			375.00000	334	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			703.00000	830	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			427.00000	373	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			538.00000	640	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			662.00000	583	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			503.00000	600	20.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			727.00000	643	20.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			471.00000	562	21.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			795.00000	705	21.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			972.00000	1,125	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			245.00000	218	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			905.00000	1,054	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Put		279.00000	247	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		681.00000	801	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		455.00000	394	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		727.00000	860	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		401.00000	353	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		873.00000	1,020	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		297.00000	263	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		752.00000	891	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		375.00000	334	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		538.00000	640	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		662.00000	583	20.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		0.00000	772	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		0.00000	415	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		0.00000	725	20.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	468	20.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		0.00000	682	20.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	525	20.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		0.00000	562	21.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		0.00000	705	21.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		0.00000	527	21.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		0.00000	770	21.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.10300	14.93820		19.80	7,747,839.00	513	17,002.00
£ / R On 12/12/2008 Currency Future	14.95	Call		483.00000	594	19.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put		495.00000	441	19.42	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call		425.00000	527	19.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put		587.00000	524	19.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call		407.00000	507	19.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put		619.00000	554	19.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call		374.00000	467	20.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put		686.00000	614	20.14	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call		326.00000	414	20.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put		788.00000	711	20.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call		504.00000	617	19.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put		466.00000	414	19.31	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call		548.00000	668	19.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put		410.00000	365	19.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call		463.00000	571	19.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put		525.00000	468	19.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call		572.00000	695	19.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put		384.00000	342	19.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call		649.00000	786	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put		311.00000	283	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call		807.00000	956	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put		219.00000	203	18.91	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 12/12/2008 Currency Future	14.45	Call			740.00000	885	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			252.00000	232	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			677.00000	818	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			289.00000	265	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			622.00000	754	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			334.00000	301	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			526.00000	642	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			438.00000	389	19.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			443.00000	549	19.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			555.00000	496	19.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			597.00000	723	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			358.00000	320	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			425.00000	527	19.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			587.00000	524	19.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			390.00000	487	20.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			652.00000	584	20.02	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			358.00000	449	20.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			720.00000	646	20.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			344.00000	431	20.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			755.00000	678	20.38	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			309.00000	398	20.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			821.00000	745	20.62	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			277.00000	364	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			889.00000	811	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			773.00000	920	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			235.00000	217	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			708.00000	851	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			270.00000	248	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			649.00000	786	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			311.00000	283	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			293.00000	382	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			854.00000	779	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			262.00000	346	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			924.00000	843	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			234.00000	313	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			996.00000	910	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			208.00000	283	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			1,070.00000	980	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			248.00000	329	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			959.00000	876	20.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			548.00000	668	19.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			410.00000	365	19.09	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			358.00000	449	20.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			720.00000	646	20.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			0.00000	818	18.91	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 12/12/2008 Currency Future	14.55	Put			0.00000	265	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			0.00000	754	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			0.00000	301	18.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			0.00000	549	19.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			0.00000	496	19.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			0.00000	507	19.91	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			0.00000	554	19.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.37730		15.21370		19.19	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.20	Call			753.00000	864	18.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			739.00000	687	18.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			694.00000	801	19.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			830.00000	773	19.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			675.00000	780	19.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			862.00000	803	19.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			675.00000	780	19.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			862.00000	803	19.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			657.00000	760	19.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			894.00000	833	19.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			607.00000	703	19.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			993.00000	926	19.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			774.00000	886	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			710.00000	658	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			816.00000	932	18.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			652.00000	604	18.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			838.00000	955	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			624.00000	578	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,050.00000	1,194	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			436.00000	417	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			989.00000	1,131	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			476.00000	454	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			931.00000	1,071	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			518.00000	493	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			883.00000	1,012	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			569.00000	535	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			795.00000	908	18.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			681.00000	631	18.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			713.00000	822	19.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			799.00000	745	19.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			931.00000	1,071	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			518.00000	493	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			883.00000	1,012	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			569.00000	535	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			713.00000	822	19.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			799.00000	745	19.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			640.00000	741	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
£ / R On 16/03/2009 Currency Future	15.50	Put		926.00000	863	19.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call		568.00000	668	19.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put		1,054.00000	991	19.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		531.00000	635	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,117.00000	1,057	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		1,019.00000	1,163	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		456.00000	435	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		960.00000	1,101	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		496.00000	473	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		907.00000	1,041	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		543.00000	514	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		860.00000	983	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		596.00000	556	18.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call		733.00000	843	18.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put		769.00000	715	18.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		531.00000	635	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,117.00000	1,057	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		496.00000	596	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,182.00000	1,119	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		463.00000	560	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,249.00000	1,182	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		816.00000	932	18.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		652.00000	604	18.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		774.00000	886	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		710.00000	658	18.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		694.00000	801	19.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		830.00000	773	19.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call		623.00000	722	19.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put		959.00000	894	19.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		587.00000	685	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,023.00000	958	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		549.00000	651	19.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,085.00000	1,024	19.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		513.00000	615	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,150.00000	1,088	19.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		587.00000	685	19.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,023.00000	958	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.62150	15.45110		19.05	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.45	Call		946.00000	1,059	18.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		945.00000	888	18.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		888.00000	997	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,037.00000	976	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		870.00000	977	19.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,069.00000	1,006	19.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		852.00000	958	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.70	Put			1,101.00000	1,036	19.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			817.00000	919	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,166.00000	1,098	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			987.00000	1,101	18.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			886.00000	830	18.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,030.00000	1,145	18.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			829.00000	773	18.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			888.00000	997	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,037.00000	976	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,050.00000	1,168	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			799.00000	746	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,257.00000	1,397	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			606.00000	576	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,199.00000	1,337	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			648.00000	616	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,143.00000	1,279	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			692.00000	658	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,093.00000	1,222	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			742.00000	701	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,008.00000	1,123	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			857.00000	801	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			966.00000	1,080	18.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			915.00000	859	18.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			926.00000	1,039	18.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			975.00000	918	18.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,257.00000	1,397	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			606.00000	576	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,199.00000	1,337	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			648.00000	616	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,008.00000	1,123	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			857.00000	801	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			966.00000	1,080	18.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			915.00000	859	18.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,116.00000	1,251	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			715.00000	679	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,072.00000	1,195	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			770.00000	723	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			907.00000	1,018	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,006.00000	946	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			834.00000	938	19.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,133.00000	1,067	19.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			800.00000	901	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,199.00000	1,130	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			817.00000	919	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,166.00000	1,098	19.30	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			780.00000	883	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,229.00000	1,162	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			741.00000	848	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,290.00000	1,227	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,228.00000	1,367	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			627.00000	596	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,171.00000	1,308	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			670.00000	637	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,116.00000	1,251	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			715.00000	679	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,072.00000	1,195	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			770.00000	723	18.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			907.00000	1,018	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,006.00000	946	18.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			870.00000	977	19.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,069.00000	1,006	19.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			704.00000	808	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,353.00000	1,287	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			668.00000	769	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,417.00000	1,348	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			780.00000	883	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,229.00000	1,162	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			704.00000	808	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,353.00000	1,287	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			760.00000	866	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,259.00000	1,194	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			722.00000	828	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,321.00000	1,257	19.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.88260		11.82170		20.95	380,243.20	32	52,143.00
€ / R On 12/12/2008 Currency Future	11.80	Call			420.00000	473	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			398.00000	390	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			379.00000	430	20.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			457.00000	447	20.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			309.00000	354	21.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			587.00000	571	21.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			325.00000	371	21.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			553.00000	539	21.38	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			294.00000	337	21.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			622.00000	604	21.68	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			262.00000	306	21.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			690.00000	673	21.98	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			379.00000	430	20.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			457.00000	447	20.95	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			464.00000	519	20.34	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 12/12/2008 Currency Future	11.70	Put		342.00000	337	20.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call		441.00000	495	20.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put		370.00000	363	20.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call		488.00000	545	20.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put		316.00000	312	20.20	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call		539.00000	598	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put		267.00000	266	19.94	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		693.00000	760	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		171.00000	178	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		625.00000	692	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		204.00000	209	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call		566.00000	627	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put		244.00000	244	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call		512.00000	571	20.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put		291.00000	288	20.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call		342.00000	390	21.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put		520.00000	507	21.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call		659.00000	726	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put		187.00000	193	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call		595.00000	659	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put		223.00000	226	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		399.00000	451	20.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		427.00000	418	20.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call		360.00000	409	21.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put		488.00000	477	21.09	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call		279.00000	321	21.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put		658.00000	638	21.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		246.00000	291	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		724.00000	709	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		399.00000	451	20.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		427.00000	418	20.80	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		230.00000	274	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		759.00000	742	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		202.00000	243	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		830.00000	810	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		693.00000	760	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		171.00000	178	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		625.00000	692	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		204.00000	209	19.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		420.00000	473	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		398.00000	390	20.65	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		230.00000	274	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		759.00000	742	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		176.00000	214	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		904.00000	882	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	12.65	Call		153.00000	189	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		981.00000	956	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		246.00000	291	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		724.00000	709	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		216.00000	258	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		794.00000	776	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call		188.00000	228	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put		867.00000	846	22.14	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call		0.00000	571	20.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put		0.00000	288	20.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call		0.00000	354	21.52	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put		0.00000	571	21.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.12460	12.06120		20.09	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.05	Call		654.00000	685	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		642.00000	611	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		595.00000	624	20.28	124,800,000.00	200	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		733.00000	699	20.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		614.00000	644	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		702.00000	669	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		541.00000	568	20.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		830.00000	794	20.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		558.00000	586	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		797.00000	762	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		509.00000	534	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		897.00000	859	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		717.00000	750	19.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		556.00000	526	19.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		576.00000	605	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		765.00000	730	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		633.00000	665	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		672.00000	640	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		675.00000	707	19.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		613.00000	582	19.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		925.00000	969	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		364.00000	345	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		865.00000	907	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		403.00000	383	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		810.00000	848	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		449.00000	423	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		762.00000	797	19.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		501.00000	473	19.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		558.00000	586	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		797.00000	762	20.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		895.00000	938	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		383.00000	363	19.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.65	Call		835.00000	877	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		424.00000	402	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		786.00000	822	19.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		474.00000	447	19.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		739.00000	774	19.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		528.00000	499	19.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		696.00000	728	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		585.00000	554	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		654.00000	685	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		642.00000	611	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		762.00000	797	19.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		501.00000	473	19.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		525.00000	551	20.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		863.00000	826	20.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		490.00000	518	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		928.00000	893	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		614.00000	644	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		702.00000	669	20.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		471.00000	499	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		960.00000	924	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		436.00000	462	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		1,025.00000	988	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		471.00000	499	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		960.00000	924	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		436.00000	462	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		1,025.00000	988	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		403.00000	428	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		1,092.00000	1,053	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		372.00000	395	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		1,161.00000	1,121	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		633.00000	665	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		672.00000	640	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		453.00000	480	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		992.00000	956	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		419.00000	445	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		1,058.00000	1,020	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		0.00000	877	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		0.00000	402	19.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		0.00000	774	19.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		0.00000	499	19.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		0.00000	568	20.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		0.00000	794	20.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.33690	12.26610		20.07	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.25	Call		830.00000	859	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		814.00000	773	19.99	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	12.35	Call			790.00000	818	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			874.00000	831	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			717.00000	742	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,001.00000	955	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			735.00000	760	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			969.00000	924	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			683.00000	707	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,067.00000	1,020	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			914.00000	944	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			698.00000	657	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			753.00000	779	20.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			937.00000	892	20.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			810.00000	839	20.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			844.00000	802	20.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			851.00000	881	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			784.00000	744	19.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			893.00000	922	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			726.00000	685	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			872.00000	901	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			756.00000	714	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,088.00000	1,128	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			522.00000	491	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,031.00000	1,069	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			565.00000	532	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			980.00000	1,012	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			614.00000	576	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			935.00000	966	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			669.00000	629	19.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			771.00000	799	20.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			905.00000	862	20.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,059.00000	1,098	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			543.00000	512	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,003.00000	1,041	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			587.00000	554	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			957.00000	989	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			641.00000	602	19.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			790.00000	818	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			874.00000	831	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			717.00000	742	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,001.00000	955	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			893.00000	922	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			726.00000	685	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			700.00000	724	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,034.00000	987	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			664.00000	690	20.70	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	12.70	Put			1,098.00000	1,053	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			914.00000	944	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			698.00000	657	19.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			872.00000	901	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			756.00000	714	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			645.00000	670	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,128.00000	1,084	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			608.00000	632	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,191.00000	1,145	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,117.00000	1,158	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			501.00000	471	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,003.00000	1,041	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			587.00000	554	19.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			683.00000	707	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,067.00000	1,020	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			572.00000	596	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,256.00000	1,209	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			539.00000	561	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,322.00000	1,274	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			608.00000	632	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,191.00000	1,145	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			700.00000	724	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,034.00000	987	20.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			626.00000	651	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,160.00000	1,114	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			590.00000	614	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,224.00000	1,177	20.70	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.93900		274.80000		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			98,150.00000	89,630	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			150.00000	240	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			282.21500		283.10300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			291.17000		290.77900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.62500		115.92300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.03900		119.34600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.49900		122.81500		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.70500		276.55650		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			32,958.00000	26,847	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			7,393.00000	9,797	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.84600		284.72200		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			292.09700		292.99650		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
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			348.44900		348.25600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.78400		10.74300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.54900		9.48600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.80900		8.77100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.75600		9.69500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.38500		9.33100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.40900		9.35700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.30000		9.24800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.15000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.04400		12.02600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.63000		11.57700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.97300		10.91700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.25700		10.21100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.87000		9.85600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.37900		10.33000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.99300		9.93400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.64900		9.58500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.38600		9.31000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.36800		9.29400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.19900		9.12600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.07200		8.99400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.01200		8.95700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.89400		8.84000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.84400		11.84800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96300		11.96800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13900		12.14100		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
OTH1 On 06/11/2008 Index Future			264.37300		265.26300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			272.18000		273.09500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.09200		281.03200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.31800		9.21800		3.00	13,023,402.00	120	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			436.00000	347	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			382.00000	463	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			250.00000	189	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			621.00000	729	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.86000		8.74300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,023.00000	1,880	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			184.00000	214	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.25300		8.11300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,471.00000	2,355	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,044.00000	1,106	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.84800		8.78500		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,282.00000	1,094	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,487.00000	1,665	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,281.00000	3,950	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			204.00000	239	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			8,178.00000	7,814	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			12.00000	15	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.70000		8.63400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,003.00000	2,791	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,345.00000	2,507	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,732.00000	4,462	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,286.00000	1,391	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,931.00000	7,600	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			457.00000	501	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,730.00000	5,435	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			921.00000	1,001	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.53900		8.47000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,002.00000	4,749	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,096.00000	2,227	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.57100		8.51900		0.00	8,516,648.00	70	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call			671.00000	442	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			869.00000	1,178	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.46300		8.41100		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			8,319.00000	7,782	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			9.00000	13	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.35700		8.30300		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
R186 On 07/05/2009 Bond Future	9.00	Call			7,151.00000	6,624	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			135.00000	174	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.86300		11.85500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			282.00000	274	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,198.00000	1,192	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.15900		11.13800		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,219.00000	7	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,239.00000	27	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.16100		11.06500		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,557.00000	118	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,576.00000	166	0.45	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.95900		8.88600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			379.00000	266	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,010.00000	1,233	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.79800		8.72100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,712.00000	2,439	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			357.00000	431	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.63200		8.55100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,534.00000	3,257	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			510.00000	590	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.84100		8.77800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			112.00000	64	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,781.00000	2,107	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.69800		8.63400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,705.00000	3,373	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			161.00000	204	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.55000		8.48300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,437.00000	3,133	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			474.00000	560	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.84300		8.77000		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			101.00000	50	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,848.00000	2,262	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.71200		8.63700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,916.00000	3,485	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			113.00000	158	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.57900		8.50200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,537.00000	3,155	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			445.00000	550	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
R206 On 06/11/2008 Bond Future			8.94600	8.87300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		6.00000	3	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,524.00000	3,808	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.73300	8.65500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,582.00000	2,347	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		334.00000	397	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.51400	8.43200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,774.00000	2,557	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		689.00000	777	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.81600	8.75400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		89.00000	46	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		1,770.00000	2,131	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.69200	8.62900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		4,017.00000	3,636	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		76.00000	105	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57300	8.50700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,512.00000	3,166	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		368.00000	451	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.18800	8.15700		0.00	956,042.88	12	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		3,820.00000	4,098	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.09800	8.06600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		7,873.00000	7,581	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			8.00800	7.97600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,696.00000	8,399	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
TRT1 On 06/11/2008 Index Future			272.16300	273.00500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.20000	281.06600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.34500	289.23400		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.64110	6.63720		17.94	0.00	0	4,844.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		191.00000	209	18.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		204.00000	218	18.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call		191.00000	209	18.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put		204.00000	218	18.25	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call		141.00000	156	19.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put		303.00000	315	19.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call		127.00000	142	19.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put		340.00000	351	19.55	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		105.00000	118	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	6.95	Put			418.00000	427	20.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			235.00000	253	17.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			148.00000	162	17.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			212.00000	230	17.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			175.00000	189	17.94	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			471.00000	484	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			34.00000	43	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			391.00000	407	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			54.00000	66	16.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			321.00000	338	16.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			84.00000	97	16.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			261.00000	279	17.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			123.00000	138	17.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			172.00000	190	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			235.00000	249	18.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			115.00000	129	19.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			378.00000	388	19.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			95.00000	108	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			458.00000	467	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			514.00000	526	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			27.00000	34	16.44	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			430.00000	444	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			43.00000	53	16.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			355.00000	371	16.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			68.00000	80	16.77	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			289.00000	307	17.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			102.00000	116	17.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call			156.00000	172	18.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put			268.00000	281	18.89	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			235.00000	253	17.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			148.00000	162	17.64	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			87.00000	95	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			499.00000	504	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call			87.00000	95	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put			499.00000	504	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call			66.00000	73	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			579.00000	582	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call			49.00000	56	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put			662.00000	665	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call			37.00000	42	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put			749.00000	751	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call			289.00000	307	17.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put			102.00000	116	17.12	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			105.00000	118	20.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			418.00000	427	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/12/2008 Currency Future	7.15	Call			66.00000	73	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put			579.00000	582	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			321.00000	338	16.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			84.00000	97	16.90	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			115.00000	129	19.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			378.00000	388	19.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call			76.00000	84	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put			539.00000	542	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call			57.00000	64	20.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put			620.00000	623	20.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.73290		6.72940		17.50	134,658.00	20	410.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			294.00000	312	17.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			315.00000	329	17.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			258.00000	275	18.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			379.00000	392	18.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			242.00000	259	18.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			413.00000	426	18.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			227.00000	243	18.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			448.00000	460	18.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			214.00000	229	18.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			484.00000	496	18.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			314.00000	332	17.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			284.00000	299	17.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			357.00000	375	17.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			227.00000	242	17.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			335.00000	353	17.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			255.00000	270	17.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			531.00000	547	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			102.00000	114	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			465.00000	482	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			136.00000	149	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			407.00000	425	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			177.00000	192	16.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			275.00000	293	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			346.00000	360	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			242.00000	259	18.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			413.00000	426	18.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			189.00000	203	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			560.00000	571	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			568.00000	583	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			89.00000	101	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			497.00000	514	16.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			118.00000	131	16.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			435.00000	453	16.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			156.00000	170	16.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.55	Call		381.00000	399	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		201.00000	216	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		201.00000	216	19.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		521.00000	533	19.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		606.00000	621	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		77.00000	88	15.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		465.00000	482	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		136.00000	149	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		314.00000	332	17.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		284.00000	299	17.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		381.00000	399	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		201.00000	216	16.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		201.00000	216	19.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		521.00000	533	19.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		174.00000	188	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		595.00000	605	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		160.00000	174	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		630.00000	641	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		134.00000	147	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		705.00000	714	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		112.00000	124	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		783.00000	791	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		147.00000	160	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		667.00000	677	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		123.00000	135	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		744.00000	753	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		275.00000	293	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		346.00000	360	17.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		134.00000	147	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		705.00000	714	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		435.00000	453	16.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		156.00000	170	16.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		335.00000	353	17.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		255.00000	270	17.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		227.00000	243	18.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		448.00000	460	18.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		174.00000	188	19.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		595.00000	605	19.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.81350	6.81110		17.67	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		387.00000	406	17.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		376.00000	392	17.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		368.00000	386	17.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		407.00000	423	17.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		332.00000	351	18.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		471.00000	487	18.19	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	7.00	Call			316.00000	334	18.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			505.00000	521	18.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			301.00000	319	18.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			540.00000	555	18.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			287.00000	304	18.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			576.00000	591	18.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			427.00000	447	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			316.00000	333	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			580.00000	599	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			169.00000	185	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			523.00000	542	16.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			212.00000	228	16.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			472.00000	491	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			261.00000	278	16.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			350.00000	368	18.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			438.00000	455	18.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			261.00000	277	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			650.00000	664	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			649.00000	666	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			138.00000	153	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			580.00000	599	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			169.00000	185	16.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			350.00000	368	18.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			438.00000	455	18.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			427.00000	447	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			316.00000	333	17.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			261.00000	277	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			650.00000	664	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			230.00000	245	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			718.00000	732	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			201.00000	216	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			790.00000	803	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			176.00000	190	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			865.00000	877	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			449.00000	468	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			288.00000	305	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			407.00000	426	17.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			345.00000	362	17.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			368.00000	386	17.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			407.00000	423	17.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			274.00000	290	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			613.00000	627	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			245.00000	261	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			684.00000	697	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			215.00000	231	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.35	Put		754.00000	767	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		188.00000	203	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		827.00000	840	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		201.00000	216	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		790.00000	803	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		497.00000	516	16.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		236.00000	252	16.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		449.00000	468	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		288.00000	305	17.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		274.00000	290	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		613.00000	627	18.92	0.00	0	0.00

Total for Derivatives:							227,650,165.78	9,340	410,487.00
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Grand Total:							32,227,650,165.78	80,009,340	410,487.00
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