



Daily MTM Report

Daily summary for 03/10/2008

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		19.15000		91,500,000,000.00		10,000,000	0.00
R153 On 31/08/2010 Bond			9.51000		9.46000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.91500		8.90000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.61500		8.61500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.08500		12.03200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.04000		9.02000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.90500		8.89500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.90000		8.89000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.03500		9.01500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.87500		8.86500			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				8.21500	8.23500			0.00	0	0.00
Total for j-Bonds:								191,500,000,000.00	10,000,000	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			8.58540		8.59690		21.45	164,290,214.40	19,136	235,596.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			324.00000	315	21.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			327.00000	329	21.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			392.00000	382	20.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			246.00000	247	20.81	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			418.00000	407	20.60	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			221.00000	222	20.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			446.00000	434	20.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			199.00000	199	20.43	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			505.00000	493	20.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			158.00000	158	20.13	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			474.00000	463	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			178.00000	177	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			608.00000	596	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			112.00000	111	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			684.00000	672	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			87.00000	86	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			368.00000	358	21.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			271.00000	273	21.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			764.00000	751	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			67.00000	66	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			608.00000	596	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			112.00000	111	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			537.00000	525	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			140.00000	140	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			285.00000	276	21.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			388.00000	390	21.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			537.00000	525	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			140.00000	140	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			324.00000	315	21.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			327.00000	329	21.45	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			250.00000	242	22.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			453.00000	456	22.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Call			934.00000	922	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			37.00000	37	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 12/12/2008 Currency Future	7.80	Call			847.00000	835	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			51.00000	50	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			764.00000	751	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			67.00000	66	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			474.00000	463	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			178.00000	177	20.26	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			805.00000	793	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			58.00000	57	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			723.00000	711	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			77.00000	76	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			646.00000	633	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			99.00000	98	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			572.00000	560	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			125.00000	125	19.99	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			346.00000	336	21.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			299.00000	300	21.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			304.00000	295	21.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			357.00000	359	21.66	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			0.00000	212	22.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			0.00000	527	22.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			0.00000	187	23.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			0.00000	601	23.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			0.00000	276	21.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			0.00000	390	21.86	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			0.00000	242	22.29	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			0.00000	456	22.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.77230		8.78190		20.83	87,723.00	10	25,985.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			484.00000	475	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			502.00000	503	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			569.00000	560	20.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			387.00000	388	20.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			569.00000	560	20.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			387.00000	388	20.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			592.00000	583	20.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			361.00000	361	20.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			670.00000	660	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			288.00000	287	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			643.00000	633	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			311.00000	311	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			617.00000	607	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			335.00000	335	19.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			732.00000	722	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			250.00000	250	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			592.00000	583	20.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			361.00000	361	20.03	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	8.05	Call			903.00000	892	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			171.00000	170	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			832.00000	822	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			200.00000	199	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			765.00000	754	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			233.00000	232	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			700.00000	690	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			269.00000	268	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			547.00000	538	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			415.00000	416	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			504.00000	496	20.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			472.00000	473	20.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			464.00000	456	20.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			532.00000	534	20.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			700.00000	690	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			269.00000	268	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			643.00000	633	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			311.00000	311	19.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			464.00000	456	20.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			532.00000	534	20.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			427.00000	419	21.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			595.00000	597	21.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,014.00000	1,004	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			133.00000	132	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			939.00000	929	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			157.00000	156	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			867.00000	856	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			185.00000	184	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			798.00000	787	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			216.00000	215	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			525.00000	517	20.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			443.00000	445	20.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			867.00000	856	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			185.00000	184	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			798.00000	787	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			216.00000	215	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			525.00000	517	20.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			443.00000	445	20.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			484.00000	475	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			502.00000	503	20.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			445.00000	437	21.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			563.00000	565	21.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			903.00000	892	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			171.00000	170	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			832.00000	822	19.58	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	8.15	Put			200.00000	199	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			547.00000	538	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			415.00000	416	20.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			732.00000	722	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			250.00000	250	19.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			410.00000	402	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			628.00000	630	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			0.00000	371	21.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			0.00000	698	21.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			0.00000	342	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			0.00000	769	22.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			0.00000	371	21.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			0.00000	698	21.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.94980		8.95700		20.64	0.00	0	2,170.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			619.00000	615	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			612.00000	615	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			682.00000	677	20.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			525.00000	527	20.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			703.00000	698	20.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			496.00000	498	20.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			725.00000	720	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			468.00000	470	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			772.00000	767	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			415.00000	417	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			748.00000	743	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			441.00000	443	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			860.00000	847	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			353.00000	347	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			748.00000	743	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			441.00000	443	19.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			660.00000	656	20.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			553.00000	556	20.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			987.00000	974	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			280.00000	275	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			922.00000	909	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			315.00000	310	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			801.00000	791	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			394.00000	392	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			580.00000	576	20.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			673.00000	676	20.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			619.00000	615	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			612.00000	615	20.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			544.00000	540	21.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			737.00000	740	21.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			954.00000	942	19.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.30	Put			297.00000	292	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			891.00000	878	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			334.00000	328	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			830.00000	817	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			373.00000	367	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			640.00000	635	20.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			583.00000	585	20.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			600.00000	595	20.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			643.00000	645	20.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			562.00000	558	21.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			705.00000	708	21.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,125.00000	1,112	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			218.00000	213	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,054.00000	1,042	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			247.00000	242	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			801.00000	791	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			394.00000	392	19.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			860.00000	847	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			353.00000	347	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,020.00000	1,008	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			263.00000	258	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			891.00000	878	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			334.00000	328	19.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			640.00000	635	20.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			583.00000	585	20.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			772.00000	767	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			415.00000	417	19.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			725.00000	720	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			468.00000	470	20.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			682.00000	677	20.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			525.00000	527	20.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			562.00000	558	21.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			705.00000	708	21.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			527.00000	523	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			770.00000	773	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	490	21.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			0.00000	841	21.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	454	21.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	904	21.54	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.22360		15.10300		19.61	76,118.00	5	17,007.00
£ / R On 12/12/2008 Currency Future	15.10	Call			527.00000	577	19.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			524.00000	453	19.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			594.00000	650	19.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			441.00000	376	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/12/2008 Currency Future	15.15	Call			507.00000	555	19.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			554.00000	481	19.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			467.00000	512	19.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Put			614.00000	538	19.72	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			414.00000	453	20.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			711.00000	630	20.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			617.00000	676	18.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			414.00000	352	18.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			668.00000	731	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			365.00000	308	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			571.00000	624	19.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			468.00000	401	19.12	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			695.00000	762	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			342.00000	289	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			786.00000	861	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			283.00000	238	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			956.00000	1,040	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			203.00000	167	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			885.00000	967	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			232.00000	193	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			818.00000	896	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			265.00000	222	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			754.00000	828	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			301.00000	254	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			642.00000	703	18.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			389.00000	329	18.81	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			549.00000	600	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			496.00000	427	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			723.00000	795	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			320.00000	271	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			527.00000	577	19.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			524.00000	453	19.37	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Call			487.00000	533	19.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			584.00000	509	19.61	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			449.00000	491	19.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			646.00000	568	19.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			431.00000	472	19.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			678.00000	598	19.96	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			398.00000	435	20.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			745.00000	662	20.20	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			364.00000	402	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			811.00000	728	20.45	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			920.00000	1,003	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			217.00000	180	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			851.00000	931	18.71	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	14.50	Put			248.00000	207	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			786.00000	861	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			283.00000	238	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			382.00000	418	20.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			779.00000	695	20.32	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Call			346.00000	386	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			843.00000	762	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			313.00000	350	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			910.00000	826	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			283.00000	316	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			980.00000	892	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			329.00000	367	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			876.00000	794	20.57	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			668.00000	731	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			365.00000	308	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			449.00000	491	19.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			646.00000	568	19.84	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			818.00000	896	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			265.00000	222	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			754.00000	828	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			301.00000	254	18.71	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			549.00000	600	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			496.00000	427	19.25	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			507.00000	555	19.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			554.00000	481	19.49	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			0.00000	676	18.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			0.00000	352	18.90	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			0.00000	453	20.07	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			0.00000	630	20.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.49210		15.37730		19.13	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.40	Call			780.00000	830	18.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			803.00000	738	18.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			864.00000	918	18.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			687.00000	626	18.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			801.00000	852	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			773.00000	709	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			780.00000	830	18.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			803.00000	738	18.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			760.00000	809	19.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			833.00000	767	19.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			703.00000	749	19.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			926.00000	856	19.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			886.00000	941	18.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			658.00000	599	18.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			932.00000	993	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			604.00000	551	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			955.00000	1,022	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			578.00000	530	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,194.00000	1,270	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			417.00000	378	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,131.00000	1,205	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			454.00000	413	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,071.00000	1,142	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			493.00000	450	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,012.00000	1,081	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			535.00000	489	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			908.00000	965	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			631.00000	573	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			822.00000	873	18.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			745.00000	681	18.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,071.00000	1,142	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			493.00000	450	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,012.00000	1,081	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			535.00000	489	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			822.00000	873	18.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			745.00000	681	18.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			741.00000	788	19.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			863.00000	796	19.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			668.00000	711	19.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			991.00000	919	19.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			635.00000	675	19.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,057.00000	983	19.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,163.00000	1,238	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			435.00000	395	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,101.00000	1,173	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			473.00000	431	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,041.00000	1,111	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			514.00000	469	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			983.00000	1,051	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			556.00000	509	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			843.00000	895	18.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			715.00000	653	18.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			635.00000	675	19.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,057.00000	983	19.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			596.00000	642	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,119.00000	1,050	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			560.00000	603	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,182.00000	1,111	19.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			932.00000	993	18.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			604.00000	551	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			886.00000	941	18.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			658.00000	599	18.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			801.00000	852	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			773.00000	709	18.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			722.00000	768	19.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			894.00000	826	19.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			685.00000	730	19.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			958.00000	887	19.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			651.00000	693	19.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,024.00000	951	19.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			615.00000	659	19.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,088.00000	1,016	19.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			685.00000	730	19.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			958.00000	887	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.73570		15.62150		18.98	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.60	Call			997.00000	1,048	18.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			976.00000	912	18.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,059.00000	1,111	18.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			888.00000	825	18.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			977.00000	1,026	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,006.00000	941	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			958.00000	1,006	18.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,036.00000	970	18.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			919.00000	966	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,098.00000	1,030	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,101.00000	1,155	18.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			830.00000	769	18.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,145.00000	1,205	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			773.00000	719	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			997.00000	1,048	18.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			976.00000	912	18.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,168.00000	1,233	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			746.00000	697	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,397.00000	1,470	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			576.00000	535	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,337.00000	1,409	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			616.00000	573	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,279.00000	1,348	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			658.00000	613	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,222.00000	1,290	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			701.00000	654	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,123.00000	1,178	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			801.00000	742	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,080.00000	1,133	18.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			859.00000	797	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.50	Call			1,039.00000	1,090	18.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			918.00000	854	18.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,397.00000	1,470	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			576.00000	535	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,337.00000	1,409	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			616.00000	573	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,123.00000	1,178	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			801.00000	742	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,080.00000	1,133	18.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			859.00000	797	18.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,251.00000	1,319	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			679.00000	633	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,195.00000	1,261	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			723.00000	675	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,018.00000	1,068	18.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			946.00000	883	18.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			938.00000	985	19.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,067.00000	1,000	19.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			901.00000	946	19.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,130.00000	1,060	19.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			919.00000	966	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,098.00000	1,030	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			883.00000	927	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,162.00000	1,092	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			848.00000	891	19.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,227.00000	1,155	19.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,367.00000	1,439	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			596.00000	554	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,308.00000	1,378	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			637.00000	592	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,251.00000	1,319	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			679.00000	633	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,195.00000	1,261	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			723.00000	675	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,018.00000	1,068	18.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			946.00000	883	18.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			977.00000	1,026	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,006.00000	941	18.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			808.00000	855	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,287.00000	1,220	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			769.00000	815	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,348.00000	1,279	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			883.00000	927	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,162.00000	1,092	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			808.00000	855	19.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Put			1,287.00000	1,220	19.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			866.00000	909	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,194.00000	1,123	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			828.00000	873	19.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,257.00000	1,187	19.43	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			11.85830		11.88260		20.57	533,623.50	45	52,118.00
€ / R On 12/12/2008 Currency Future	11.90	Call			430.00000	406	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			447.00000	448	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			473.00000	449	20.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			390.00000	390	20.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			430.00000	406	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			447.00000	448	20.57	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			354.00000	333	21.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			571.00000	574	21.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			371.00000	350	21.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			539.00000	541	21.02	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			337.00000	317	21.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			604.00000	608	21.34	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			306.00000	287	21.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			673.00000	678	21.66	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			519.00000	494	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Put			337.00000	336	19.93	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			495.00000	471	20.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			363.00000	363	20.10	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			545.00000	519	19.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			312.00000	310	19.78	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			598.00000	571	19.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			266.00000	263	19.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			760.00000	732	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			178.00000	174	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			692.00000	664	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			209.00000	206	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			627.00000	600	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			244.00000	241	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			571.00000	544	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			288.00000	286	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			390.00000	368	20.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			507.00000	509	20.87	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			726.00000	698	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			193.00000	189	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			659.00000	631	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			226.00000	223	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			451.00000	427	20.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			418.00000	419	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/12/2008 Currency Future	11.95	Call		409.00000	386	20.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put		477.00000	478	20.72	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call		321.00000	301	21.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put		638.00000	643	21.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		291.00000	273	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		709.00000	714	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call		451.00000	427	20.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put		418.00000	419	20.42	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		274.00000	256	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		742.00000	748	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call		243.00000	226	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put		810.00000	818	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call		760.00000	732	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put		178.00000	174	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call		692.00000	664	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put		209.00000	206	19.36	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call		473.00000	449	20.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put		390.00000	390	20.27	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call		274.00000	256	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put		742.00000	748	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call		214.00000	199	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put		882.00000	890	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call		189.00000	174	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put		956.00000	966	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call		291.00000	273	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put		709.00000	714	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call		258.00000	241	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put		776.00000	783	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call		228.00000	212	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put		846.00000	854	21.82	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call		571.00000	544	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put		288.00000	286	19.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call		354.00000	333	21.18	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put		571.00000	574	21.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.10000	12.12460		20.30	0.00	0	12,815.00
€ / R On 16/03/2009 Currency Future	12.10	Call		665.00000	656	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		640.00000	656	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		685.00000	677	20.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		611.00000	627	20.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		624.00000	616	20.49	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		699.00000	716	20.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		644.00000	636	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		669.00000	686	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		568.00000	562	20.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		794.00000	812	20.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Call			586.00000	579	20.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			762.00000	779	20.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			534.00000	528	21.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			859.00000	878	21.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			750.00000	742	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			526.00000	542	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			605.00000	598	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			730.00000	748	20.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			665.00000	656	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			640.00000	656	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			707.00000	699	20.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			582.00000	599	20.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			969.00000	957	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			345.00000	357	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			907.00000	896	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			383.00000	396	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			848.00000	837	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			423.00000	437	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			797.00000	787	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			473.00000	487	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			586.00000	579	20.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			762.00000	779	20.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			938.00000	926	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			363.00000	376	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			877.00000	866	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			402.00000	416	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			822.00000	812	19.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			447.00000	462	19.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			774.00000	764	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			499.00000	514	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			728.00000	720	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			554.00000	570	19.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			685.00000	677	20.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			611.00000	627	20.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			797.00000	787	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			473.00000	487	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			551.00000	544	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			826.00000	844	20.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			518.00000	512	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			893.00000	912	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			644.00000	636	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			669.00000	686	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			499.00000	493	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			924.00000	943	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			462.00000	457	21.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Put			988.00000	1,007	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			499.00000	493	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			924.00000	943	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			462.00000	457	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			988.00000	1,007	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			428.00000	423	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			1,053.00000	1,073	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			395.00000	391	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			1,121.00000	1,141	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			480.00000	475	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			956.00000	975	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			445.00000	440	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			1,020.00000	1,040	21.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			877.00000	866	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			402.00000	416	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			774.00000	764	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			499.00000	514	19.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			568.00000	562	20.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			794.00000	812	20.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.32030		12.33690		20.27	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.35	Call			818.00000	816	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			831.00000	846	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			859.00000	857	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			773.00000	787	20.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			818.00000	816	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			831.00000	846	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			742.00000	741	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			955.00000	971	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			760.00000	759	20.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			924.00000	939	20.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			707.00000	706	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,020.00000	1,036	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			944.00000	942	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			657.00000	671	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			779.00000	778	20.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			892.00000	907	20.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			839.00000	836	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			802.00000	816	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			881.00000	878	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			744.00000	758	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			922.00000	920	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			685.00000	700	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			901.00000	899	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			714.00000	729	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,128.00000	1,124	19.48	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 12/06/2009 Currency Future	11.70	Put			491.00000	504	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,069.00000	1,066	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			532.00000	545	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,012.00000	1,009	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			576.00000	589	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			966.00000	963	19.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			629.00000	643	19.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			799.00000	797	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			862.00000	877	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,098.00000	1,094	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			512.00000	524	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,041.00000	1,037	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			554.00000	567	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			989.00000	986	19.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			602.00000	616	19.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			742.00000	741	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			955.00000	971	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			922.00000	920	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			685.00000	700	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			724.00000	723	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			987.00000	1,003	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			690.00000	689	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,053.00000	1,069	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			944.00000	942	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			657.00000	671	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			901.00000	899	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			714.00000	729	20.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			670.00000	670	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,084.00000	1,099	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			632.00000	632	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,145.00000	1,161	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,158.00000	1,154	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			471.00000	484	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,041.00000	1,037	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			554.00000	567	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			707.00000	706	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,020.00000	1,036	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			596.00000	595	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,209.00000	1,225	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			561.00000	561	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,274.00000	1,291	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			632.00000	632	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,145.00000	1,161	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			724.00000	723	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			987.00000	1,003	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Call			651.00000	651	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,114.00000	1,130	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			614.00000	613	20.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,177.00000	1,193	20.91	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.68500		273.93900		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			89,630.00000	87,106	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			240.00000	256	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			281.95300		282.21500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			290.25000		291.17000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.51500		115.62500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.92700		119.03900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.38500		122.49900		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.43400		275.70500		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			26,847.00000	24,864	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			9,797.00000	10,524	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.56900		283.84600		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			291.81400		292.09700		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			348.33800		348.44900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.84400		10.78400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.55600		9.54900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.80400		8.80900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.77000		9.75600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.40100		9.38500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.41200		9.40900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.29500		9.30000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.15000		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
JFRA On 06/11/2008 jFra			12.06100		12.04400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.65900		11.63000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.04200		10.97300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.34500		10.25700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.97900		9.87000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.44500		10.37900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.06300		9.99300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.72000		9.64900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.41100		9.38600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.38800		9.36800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.21800		9.19900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.08300		9.07200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.01500		9.01200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.89700		8.89400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.84500		11.84400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.97800		11.96300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.17300		12.13900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.16700		264.37300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			271.96900		272.18000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.87600		280.09200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.37400		9.31800		3.00	35,783,111.10	330	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			347.00000	300	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			463.00000	510	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			189.00000	158	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			729.00000	793	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.92700		8.86000		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,880.00000	1,798	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			214.00000	232	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.33200		8.25300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,355.00000	2,289	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,106.00000	1,140	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.87000		8.84800		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,094.00000	1,020	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,665.00000	1,718	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,950.00000	3,829	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			239.00000	246	8.90	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future	10.25	Call			7,814.00000	7,687	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			15.00000	15	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.72300		8.70000		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,791.00000	2,712	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,507.00000	2,559	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,462.00000	4,363	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,391.00000	1,423	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,600.00000	7,482	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			501.00000	514	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,435.00000	5,328	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,001.00000	1,025	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.56300		8.53900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,749.00000	4,658	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,227.00000	2,269	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.58200		8.57100		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call			442.00000	394	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,178.00000	1,243	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.47500		8.46300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			7,782.00000	7,658	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			13.00000	14	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.36900		8.35700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,624.00000	6,507	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			174.00000	183	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.92500		11.86300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			274.00000	261	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,192.00000	1,198	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.20200		11.15900		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			7.00000	6	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			27.00000	29	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.21700		11.16100		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			118.00000	108	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			166.00000	172	0.44	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.98200		8.95900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			266.00000	231	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,233.00000	1,304	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.82100		8.79800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,439.00000	2,358	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			431.00000	453	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.65600		8.63200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,257.00000	3,175	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			590.00000	613	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 06/11/2008 Bond Future			8.86200	8.84100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		64.00000	51	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,107.00000	2,217	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.72100	8.69800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		3,373.00000	3,254	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		204.00000	221	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.57400	8.55000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		3,133.00000	3,025	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		560.00000	592	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.85400	8.84300		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		50.00000	43	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,262.00000	2,324	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.72300	8.71200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		3,485.00000	3,421	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		158.00000	164	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.59100	8.57900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		3,155.00000	3,095	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		550.00000	566	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.96900	8.94600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		3.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,808.00000	3,897	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.75600	8.73300		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,347.00000	2,277	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		397.00000	415	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.53900	8.51400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,557.00000	2,490	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		777.00000	803	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.83700	8.81600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		46.00000	35	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,131.00000	2,256	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.71500	8.69200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,636.00000	3,498	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		105.00000	117	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.59600	8.57300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,166.00000	3,047	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		451.00000	482	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.18900	8.18800		0.00	0.00	0	6,527.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future	7.75	Put			4,098.00000	4,107	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.09800		8.09800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			7,581.00000	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			8.00900		8.00800		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,399.00000	8,390	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			271.89800		272.16300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			279.92800		280.20000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.06700		288.34500		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.67180		6.64110		18.19	0.00	0	4,844.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			209.00000	219	17.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			218.00000	197	17.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			209.00000	219	17.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			218.00000	197	17.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			156.00000	163	18.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			315.00000	292	18.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			142.00000	148	19.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			351.00000	327	19.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			118.00000	123	19.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			427.00000	401	19.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			253.00000	266	17.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			162.00000	144	17.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			230.00000	241	17.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			189.00000	170	17.56	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			484.00000	508	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			43.00000	37	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			407.00000	427	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			66.00000	56	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			338.00000	355	16.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			97.00000	84	16.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			279.00000	293	16.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			138.00000	121	16.98	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			190.00000	199	18.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			249.00000	227	18.19	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			129.00000	135	19.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			388.00000	363	19.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			108.00000	112	20.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			467.00000	440	20.21	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			526.00000	551	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			34.00000	29	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			444.00000	467	16.34	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	6.25	Put		53.00000	45	16.34	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call		371.00000	390	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put		80.00000	69	16.46	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		307.00000	323	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		116.00000	101	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		172.00000	180	18.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		281.00000	258	18.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		253.00000	266	17.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		162.00000	144	17.27	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		95.00000	102	20.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		504.00000	480	20.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		95.00000	102	20.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		504.00000	480	20.54	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		73.00000	82	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		582.00000	560	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		56.00000	63	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		665.00000	641	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call		42.00000	48	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put		751.00000	726	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		307.00000	323	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		116.00000	101	16.78	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		118.00000	123	19.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		427.00000	401	19.86	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		73.00000	82	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		582.00000	560	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		338.00000	355	16.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		97.00000	84	16.58	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		129.00000	135	19.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		388.00000	363	19.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		84.00000	93	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		542.00000	521	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		64.00000	72	20.88	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		623.00000	600	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.76870	6.73290		17.72	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		312.00000	326	17.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		329.00000	307	17.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		275.00000	287	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		392.00000	369	17.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		259.00000	270	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		426.00000	402	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		243.00000	254	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		460.00000	435	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		229.00000	239	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		496.00000	470	18.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		332.00000	347	17.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.70	Put			299.00000	278	17.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			375.00000	392	16.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			242.00000	223	16.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			353.00000	369	17.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			270.00000	250	17.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			547.00000	575	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			114.00000	106	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			482.00000	504	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			149.00000	135	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			425.00000	444	16.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			192.00000	175	16.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			293.00000	306	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			360.00000	337	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			259.00000	270	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			426.00000	402	18.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			203.00000	212	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			571.00000	544	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			583.00000	612	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			101.00000	93	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			514.00000	539	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			131.00000	120	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			453.00000	473	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			170.00000	155	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			399.00000	417	16.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			216.00000	199	16.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			216.00000	225	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			533.00000	507	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			621.00000	650	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			88.00000	81	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			482.00000	504	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			149.00000	135	16.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			332.00000	347	17.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			299.00000	278	17.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			399.00000	417	16.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			216.00000	199	16.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			216.00000	225	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			533.00000	507	18.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			188.00000	200	19.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			605.00000	581	19.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			174.00000	189	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			641.00000	620	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			147.00000	161	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			714.00000	692	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			124.00000	137	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			791.00000	768	19.54	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	7.25	Call			160.00000	174	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			677.00000	656	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			135.00000	148	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			753.00000	730	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			293.00000	306	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			360.00000	337	17.72	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			147.00000	161	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			714.00000	692	19.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			453.00000	473	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			170.00000	155	16.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			353.00000	369	17.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			270.00000	250	17.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			243.00000	254	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			460.00000	435	18.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			188.00000	200	19.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			605.00000	581	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.84950		6.81350		17.38	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			406.00000	418	17.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			392.00000	369	17.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			386.00000	398	17.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			423.00000	398	17.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			351.00000	361	17.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			487.00000	461	17.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			334.00000	344	18.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			521.00000	494	18.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			319.00000	328	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			555.00000	528	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			304.00000	312	18.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			591.00000	563	18.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			447.00000	460	16.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			333.00000	311	16.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			599.00000	619	15.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			185.00000	169	15.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			542.00000	560	16.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			228.00000	210	16.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			491.00000	507	16.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			278.00000	257	16.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			368.00000	379	17.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			455.00000	429	17.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			277.00000	284	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			664.00000	635	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			666.00000	688	15.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			153.00000	139	15.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			599.00000	619	15.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			185.00000	169	15.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.90	Call			368.00000	379	17.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			455.00000	429	17.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			447.00000	460	16.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			333.00000	311	16.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			277.00000	284	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			664.00000	635	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			245.00000	251	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			732.00000	702	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			216.00000	221	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			803.00000	772	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			190.00000	195	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			877.00000	845	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			468.00000	483	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			305.00000	283	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			426.00000	439	17.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			362.00000	339	17.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			386.00000	398	17.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			423.00000	398	17.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			290.00000	298	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	598	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			261.00000	267	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			697.00000	668	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			231.00000	236	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			767.00000	736	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			203.00000	208	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			840.00000	808	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			216.00000	221	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			803.00000	772	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			516.00000	533	16.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			252.00000	233	16.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			468.00000	483	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			305.00000	283	16.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			290.00000	298	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			627.00000	598	18.62	0.00	0	0.00

Total for Derivatives:								200,770,790.00	19,526	411,757.00
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Grand Total:								191,700,770,790.00	10,019,526	411,757.00
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