



Daily MTM Report

Daily summary for 06/10/2008

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			0.00	0	0.00
R153 On 31/08/2010 Bond			9.51000		9.51000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.93000		8.91500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.63000		8.61500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07100		12.08500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.05500		9.04000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92500		8.90500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92000		8.90000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.05500		9.03500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.89000		8.87500			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				8.22500	8.21500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 12/12/2008 Currency Future			9.06150		8.58540		23.23	823,617,858.00	90,892	247,643.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			315.00000	608	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			329.00000	147	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			0.00000	459	22.39	9,180,000,000.00	20,000	20,000.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	247	22.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Call			382.00000	718	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.45	Put			247.00000	106	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			407.00000	756	21.69	0.00	0	20.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			222.00000	95	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Call			434.00000	796	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.35	Put			199.00000	84	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Call			493.00000	877	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.25	Put			158.00000	66	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			463.00000	836	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			177.00000	75	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			596.00000	1,006	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			111.00000	44	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Call			672.00000	1,095	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.00	Put			86.00000	33	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			358.00000	680	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			273.00000	119	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			751.00000	1,186	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			66.00000	24	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Call			596.00000	1,006	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.10	Put			111.00000	44	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			525.00000	919	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			140.00000	58	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			276.00000	543	21.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			390.00000	182	21.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Call			525.00000	919	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.20	Put			140.00000	58	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Call			315.00000	608	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.60	Put			329.00000	147	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			242.00000	485	22.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			456.00000	224	22.20	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	7.70	Call			922.00000	1,374	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.70	Put			37.00000	12	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Call			835.00000	1,279	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.80	Put			50.00000	18	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Call			751.00000	1,186	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.90	Put			66.00000	24	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			463.00000	836	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			177.00000	75	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Call			793.00000	1,232	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.85	Put			57.00000	21	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Call			711.00000	1,140	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	7.95	Put			76.00000	28	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Call			633.00000	1,050	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.05	Put			98.00000	38	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Call			560.00000	962	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.15	Put			125.00000	51	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Call			336.00000	644	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.55	Put			300.00000	132	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Call			295.00000	574	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.65	Put			359.00000	163	21.69	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Call			212.00000	434	22.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.90	Put			527.00000	272	22.60	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Call			187.00000	387	23.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.00	Put			601.00000	325	23.02	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Call			276.00000	543	21.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.70	Put			390.00000	182	21.85	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Call			242.00000	485	22.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.80	Put			456.00000	224	22.20	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Call			0.00000	513	22.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.75	Put			0.00000	202	22.01	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Call			0.00000	459	22.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.85	Put			0.00000	247	22.39	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Call			0.00000	410	22.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.95	Put			0.00000	298	22.82	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Call			0.00000	365	23.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.05	Put			0.00000	354	23.23	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Call			0.00000	325	23.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.15	Put			0.00000	413	23.63	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Call			0.00000	289	24.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.25	Put			0.00000	478	24.04	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Call			0.00000	258	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.35	Put			0.00000	546	24.47	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Call			0.00000	230	24.90	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	9.45	Put			0.00000	618	24.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			9.26780		8.77230		22.59	118,405,412.80	12,776	37,738.00

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			496.00000	810	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			473.00000	293	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			475.00000	779	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			503.00000	312	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			560.00000	908	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			388.00000	241	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			560.00000	908	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			388.00000	241	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			583.00000	943	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			361.00000	225	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			660.00000	1,049	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			287.00000	182	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			633.00000	1,013	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			311.00000	195	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			607.00000	977	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			335.00000	210	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			722.00000	1,124	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			250.00000	156	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			583.00000	943	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			361.00000	225	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			892.00000	1,322	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			170.00000	104	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			822.00000	1,241	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			199.00000	123	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			754.00000	1,162	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			232.00000	144	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			690.00000	1,086	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			268.00000	168	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			538.00000	875	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			416.00000	257	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			456.00000	749	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			534.00000	331	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			690.00000	1,086	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			268.00000	168	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			633.00000	1,013	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			311.00000	195	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			456.00000	749	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			534.00000	331	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			419.00000	694	21.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			597.00000	376	21.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,004.00000	1,447	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			132.00000	80	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			929.00000	1,363	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			156.00000	95	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			856.00000	1,281	21.40	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	8.10	Put			184.00000	113	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			787.00000	1,201	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			215.00000	133	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			517.00000	842	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			445.00000	275	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			856.00000	1,281	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			184.00000	113	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			787.00000	1,201	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			215.00000	133	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			517.00000	842	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			445.00000	275	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			475.00000	779	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			503.00000	312	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			437.00000	719	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			565.00000	352	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			892.00000	1,322	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			170.00000	104	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			822.00000	1,241	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			199.00000	123	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			538.00000	875	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			416.00000	257	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			722.00000	1,124	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			250.00000	156	21.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			402.00000	670	21.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			630.00000	402	21.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			371.00000	624	22.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			698.00000	456	22.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			342.00000	580	22.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			769.00000	513	22.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			371.00000	624	22.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			698.00000	456	22.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			0.00000	539	22.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			0.00000	571	22.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			0.00000	501	22.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	633	22.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			0.00000	466	23.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	698	23.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			0.00000	433	23.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	765	23.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			0.00000	403	23.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	835	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.46410		8.94980		22.30	1,324,974.00	140	2,305.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			615.00000	935	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			615.00000	421	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			615.00000	935	21.31	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	8.95	Put			615.00000	421	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			677.00000	1,026	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			527.00000	362	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			698.00000	1,058	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			498.00000	344	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			720.00000	1,090	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			470.00000	326	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			767.00000	1,157	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			417.00000	292	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			743.00000	1,123	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			443.00000	309	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			847.00000	1,261	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			347.00000	247	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			743.00000	1,123	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			443.00000	309	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			656.00000	995	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			556.00000	381	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			974.00000	1,407	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			275.00000	193	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			909.00000	1,333	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			310.00000	219	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			791.00000	1,191	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			392.00000	277	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			576.00000	877	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			676.00000	463	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			540.00000	826	21.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			740.00000	512	21.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			942.00000	1,370	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			292.00000	206	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			878.00000	1,296	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			328.00000	232	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			817.00000	1,225	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			367.00000	261	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			635.00000	965	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			585.00000	401	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			595.00000	906	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			645.00000	442	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			558.00000	849	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			708.00000	485	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,112.00000	1,563	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			213.00000	149	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,042.00000	1,484	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			242.00000	170	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			791.00000	1,191	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			392.00000	277	21.31	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	8.45	Call			847.00000	1,261	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			347.00000	247	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,008.00000	1,445	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			258.00000	181	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			878.00000	1,296	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			328.00000	232	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			635.00000	965	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			585.00000	401	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			767.00000	1,157	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			417.00000	292	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			720.00000	1,090	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			470.00000	326	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			677.00000	1,026	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			527.00000	362	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			558.00000	849	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			708.00000	485	21.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			523.00000	804	21.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			773.00000	540	21.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			490.00000	761	21.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			841.00000	597	21.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			454.00000	718	22.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			904.00000	654	22.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			0.00000	804	21.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			0.00000	540	21.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	678	22.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			0.00000	714	22.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	640	22.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			0.00000	776	22.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	604	22.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			0.00000	840	22.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	571	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			0.00000	907	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	540	23.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			0.00000	976	23.16	0.00	0	0.00
£ / R On 12/12/2008 Currency Future			15.73380		15.22360		22.78	11,312,602.20	719	16,561.00
£ / R On 12/12/2008 Currency Future	15.20	Call			533.00000	882	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.20	Put			509.00000	348	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			577.00000	946	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			453.00000	312	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Call			650.00000	1,047	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.95	Put			376.00000	263	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			555.00000	913	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			481.00000	330	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.25	Call			512.00000	851	21.80	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 12/12/2008 Currency Future	15.25	Put			538.00000	367	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			453.00000	768	22.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			630.00000	434	22.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			676.00000	1,082	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			352.00000	248	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			731.00000	1,153	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			308.00000	219	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Call			624.00000	1,012	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.00	Put			401.00000	279	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Call			762.00000	1,190	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.75	Put			289.00000	206	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			861.00000	1,304	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			238.00000	170	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Call			1,040.00000	1,504	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.35	Put			167.00000	120	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Call			967.00000	1,422	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.45	Put			193.00000	138	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			896.00000	1,343	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			222.00000	159	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			828.00000	1,265	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			254.00000	181	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Call			703.00000	1,117	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.85	Put			329.00000	233	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			600.00000	979	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			427.00000	295	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Call			795.00000	1,227	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.70	Put			271.00000	193	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Call			577.00000	946	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.10	Put			453.00000	312	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			491.00000	821	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			568.00000	387	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Call			472.00000	794	21.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.35	Put			598.00000	410	21.92	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Call			435.00000	743	22.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.45	Put			662.00000	459	22.17	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Call			402.00000	696	22.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.55	Put			728.00000	512	22.43	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Call			1,003.00000	1,463	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.40	Put			180.00000	129	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Call			931.00000	1,382	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.50	Put			207.00000	148	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Call			861.00000	1,304	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			238.00000	170	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Call			418.00000	719	22.29	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.50	Put			695.00000	485	22.29	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	15.60	Call			386.00000	673	22.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.60	Put			762.00000	539	22.56	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Call			350.00000	629	22.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.70	Put			826.00000	595	22.78	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			316.00000	587	23.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			892.00000	654	23.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Call			367.00000	651	22.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.65	Put			794.00000	567	22.67	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Call			731.00000	1,153	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.80	Put			308.00000	219	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Call			491.00000	821	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.30	Put			568.00000	387	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Call			896.00000	1,343	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.55	Put			222.00000	159	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Call			828.00000	1,265	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.65	Put			254.00000	181	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Call			600.00000	979	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.05	Put			427.00000	295	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Call			555.00000	913	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.15	Put			481.00000	330	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Call			676.00000	1,082	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.90	Put			352.00000	248	21.80	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Call			453.00000	768	22.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.40	Put			630.00000	434	22.04	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Call			0.00000	587	23.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.80	Put			0.00000	654	23.01	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Call			0.00000	549	23.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	15.90	Put			0.00000	715	23.26	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Call			0.00000	513	23.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.00	Put			0.00000	779	23.50	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Call			0.00000	479	23.75	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	16.10	Put			0.00000	845	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			16.02150		15.49210		21.30	0.00	0	12,049.00
£ / R On 16/03/2009 Currency Future	15.50	Call			788.00000	1,146	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			796.00000	625	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			830.00000	1,204	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			738.00000	582	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			918.00000	1,325	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			626.00000	503	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			852.00000	1,233	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			709.00000	562	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			830.00000	1,204	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			738.00000	582	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			809.00000	1,175	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			767.00000	603	20.62	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	15.60	Call			749.00000	1,090	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			856.00000	669	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			941.00000	1,356	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			599.00000	485	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			993.00000	1,421	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			551.00000	449	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,022.00000	1,453	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			530.00000	432	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,270.00000	1,731	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			378.00000	310	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,205.00000	1,659	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			413.00000	338	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,142.00000	1,589	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			450.00000	367	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,081.00000	1,520	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			489.00000	399	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			965.00000	1,388	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			573.00000	467	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			873.00000	1,263	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			681.00000	542	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,142.00000	1,589	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			450.00000	367	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,081.00000	1,520	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			489.00000	399	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			873.00000	1,263	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			681.00000	542	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			711.00000	1,044	20.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			919.00000	723	20.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			675.00000	1,000	21.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			983.00000	779	21.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,238.00000	1,695	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			395.00000	324	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,173.00000	1,624	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			431.00000	352	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,111.00000	1,554	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			469.00000	383	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,051.00000	1,487	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			509.00000	415	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			895.00000	1,294	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			653.00000	522	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			675.00000	1,000	21.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			983.00000	779	21.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			642.00000	956	21.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,050.00000	834	21.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			603.00000	914	21.30	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 16/03/2009 Currency Future	16.00	Put		1,111.00000	892	21.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		993.00000	1,421	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		551.00000	449	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		941.00000	1,356	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		599.00000	485	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		852.00000	1,233	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		709.00000	562	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call		768.00000	1,118	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put		826.00000	646	20.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		730.00000	1,067	20.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		887.00000	695	20.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		693.00000	1,022	20.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		951.00000	750	20.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		659.00000	978	21.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,016.00000	806	21.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		730.00000	1,067	20.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		887.00000	695	20.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		0.00000	873	21.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		0.00000	952	21.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		0.00000	835	21.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		0.00000	1,014	21.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		0.00000	799	21.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		0.00000	1,077	21.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call		0.00000	764	21.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put		0.00000	1,142	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.28040	15.73570		20.99	0.00	0	1.00
£ / R On 12/06/2009 Currency Future	15.75	Call		985.00000	1,364	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,000.00000	834	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,048.00000	1,448	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		912.00000	767	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		1,111.00000	1,534	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		825.00000	704	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1,026.00000	1,420	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		941.00000	789	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		1,006.00000	1,392	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		970.00000	811	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		966.00000	1,337	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		1,030.00000	857	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		1,155.00000	1,594	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		769.00000	664	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		1,205.00000	1,655	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		719.00000	625	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		1,048.00000	1,448	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		912.00000	767	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		1,233.00000	1,686	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 12/06/2009 Currency Future	15.20	Put			697.00000	606	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,470.00000	1,949	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			535.00000	468	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,409.00000	1,881	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			573.00000	500	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,348.00000	1,815	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			613.00000	534	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,290.00000	1,750	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			654.00000	569	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,178.00000	1,624	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			742.00000	644	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,133.00000	1,564	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			797.00000	684	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,090.00000	1,505	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			854.00000	725	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,470.00000	1,949	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			535.00000	468	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,409.00000	1,881	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			573.00000	500	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,178.00000	1,624	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			742.00000	644	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,133.00000	1,564	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			797.00000	684	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,319.00000	1,782	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			633.00000	552	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,261.00000	1,718	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			675.00000	587	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,068.00000	1,476	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			883.00000	746	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			946.00000	1,311	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,060.00000	880	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			966.00000	1,337	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,030.00000	857	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			927.00000	1,284	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,092.00000	904	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			891.00000	1,242	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,155.00000	961	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,439.00000	1,914	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			554.00000	484	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,378.00000	1,847	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			592.00000	517	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,319.00000	1,782	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			633.00000	552	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,261.00000	1,718	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			675.00000	587	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 12/06/2009 Currency Future	15.55	Call			1,068.00000	1,476	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			883.00000	746	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,026.00000	1,420	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			941.00000	789	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			855.00000	1,198	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,220.00000	1,018	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			815.00000	1,156	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,279.00000	1,076	20.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			927.00000	1,284	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,092.00000	904	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			855.00000	1,198	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,220.00000	1,018	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			909.00000	1,263	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,123.00000	932	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			873.00000	1,220	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,187.00000	989	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	1,116	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			0.00000	1,135	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	1,077	21.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			0.00000	1,196	21.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	1,039	21.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			0.00000	1,259	21.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	1,003	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			0.00000	1,323	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	969	21.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			0.00000	1,388	21.50	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.23740		11.85830		22.69	9,728,733.00	795	51,982.00
€ / R On 12/12/2008 Currency Future	11.85	Call			427.00000	665	21.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			419.00000	278	21.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			406.00000	638	21.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			448.00000	300	21.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			449.00000	694	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			390.00000	257	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Call			406.00000	638	21.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.90	Put			448.00000	300	21.77	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			333.00000	537	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			574.00000	400	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Call			350.00000	561	22.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.05	Put			541.00000	373	22.23	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Call			317.00000	515	22.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.15	Put			608.00000	427	22.54	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Call			287.00000	471	22.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.25	Put			678.00000	484	22.83	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.70	Call			494.00000	759	21.49	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 12/12/2008 Currency Future	11.70	Put			336.00000	222	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Call			471.00000	726	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.75	Put			363.00000	239	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			519.00000	793	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			310.00000	206	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			571.00000	864	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			263.00000	176	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			732.00000	1,053	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			174.00000	116	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			664.00000	975	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			206.00000	138	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Call			600.00000	900	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.50	Put			241.00000	163	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			544.00000	828	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			286.00000	191	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Call			368.00000	585	22.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.00	Put			509.00000	348	22.06	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Call			698.00000	1,014	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.35	Put			189.00000	126	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Call			631.00000	937	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.45	Put			223.00000	150	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Call			427.00000	665	21.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.85	Put			419.00000	278	21.63	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Call			386.00000	611	21.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.95	Put			478.00000	324	21.91	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Call			301.00000	493	22.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.20	Put			643.00000	455	22.69	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Call			273.00000	451	22.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			714.00000	513	22.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			256.00000	431	23.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			748.00000	544	23.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Call			226.00000	395	23.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.45	Put			818.00000	607	23.41	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Call			732.00000	1,053	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.30	Put			174.00000	116	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Call			664.00000	975	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.40	Put			206.00000	138	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Call			449.00000	694	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.80	Put			390.00000	257	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Call			256.00000	431	23.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.35	Put			748.00000	544	23.11	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Call			199.00000	361	23.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.55	Put			890.00000	674	23.71	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Call			174.00000	327	23.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.65	Put			966.00000	740	23.86	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	12.30	Call			273.00000	451	22.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.30	Put			714.00000	513	22.97	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			241.00000	413	23.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			783.00000	575	23.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Call			212.00000	378	23.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.50	Put			854.00000	640	23.56	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Call			544.00000	828	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.60	Put			286.00000	191	21.49	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Call			333.00000	537	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.10	Put			574.00000	400	22.39	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Call			0.00000	413	23.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.40	Put			0.00000	575	23.26	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Call			0.00000	345	23.86	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	12.60	Put			0.00000	708	23.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.49940		12.10000		21.97	124,994.00	10	12,815.00
€ / R On 16/03/2009 Currency Future	12.10	Call			656.00000	905	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			656.00000	506	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			656.00000	905	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			656.00000	506	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			677.00000	934	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			627.00000	484	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			616.00000	857	21.34	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			716.00000	558	21.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			636.00000	881	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			686.00000	532	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			562.00000	791	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			812.00000	641	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			579.00000	813	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			779.00000	613	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			528.00000	747	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			878.00000	698	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			742.00000	1,023	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			542.00000	423	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			598.00000	835	21.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			748.00000	585	21.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			699.00000	963	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			599.00000	463	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			957.00000	1,285	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			357.00000	285	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			896.00000	1,216	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			396.00000	317	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			837.00000	1,149	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			437.00000	350	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			787.00000	1,085	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			487.00000	385	21.10	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			579.00000	813	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			779.00000	613	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			926.00000	1,250	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			376.00000	301	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			866.00000	1,182	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			416.00000	333	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			812.00000	1,117	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			462.00000	367	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			764.00000	1,053	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			514.00000	404	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			720.00000	992	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			570.00000	443	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			677.00000	934	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			627.00000	484	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			787.00000	1,085	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			487.00000	385	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			544.00000	769	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			844.00000	669	21.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			512.00000	727	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			912.00000	727	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			636.00000	881	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			686.00000	532	21.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			493.00000	707	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			943.00000	757	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			457.00000	668	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			1,007.00000	819	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			493.00000	707	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			943.00000	757	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			457.00000	668	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			1,007.00000	819	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			423.00000	631	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			1,073.00000	882	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			391.00000	597	22.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			1,141.00000	948	22.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			475.00000	687	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			975.00000	788	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			440.00000	649	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			1,040.00000	850	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			866.00000	1,182	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			416.00000	333	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			764.00000	1,053	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			514.00000	404	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			562.00000	791	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			812.00000	641	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			0.00000	687	22.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.60	Put			0.00000	788	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			0.00000	614	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			0.00000	915	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			0.00000	581	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			0.00000	981	22.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.73390		12.32030		21.62	0.00	0	50.00
€ / R On 12/06/2009 Currency Future	12.30	Call			836.00000	1,094	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			816.00000	660	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			816.00000	1,071	20.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			846.00000	688	20.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			857.00000	1,122	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			787.00000	638	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			816.00000	1,071	20.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			846.00000	688	20.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			741.00000	985	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			971.00000	801	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			759.00000	1,007	21.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			939.00000	773	21.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			706.00000	942	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,036.00000	858	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			942.00000	1,236	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			671.00000	553	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			778.00000	1,028	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			907.00000	744	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			878.00000	1,150	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			758.00000	616	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			920.00000	1,207	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			700.00000	573	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			899.00000	1,178	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			729.00000	594	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,124.00000	1,455	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			504.00000	421	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,066.00000	1,390	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			545.00000	456	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,009.00000	1,327	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			589.00000	493	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			963.00000	1,266	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			643.00000	532	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			797.00000	1,049	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			877.00000	715	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,094.00000	1,423	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			524.00000	439	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,037.00000	1,359	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			567.00000	475	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			986.00000	1,297	20.88	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	11.95	Put			616.00000	513	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			741.00000	985	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			971.00000	801	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			920.00000	1,207	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			700.00000	573	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			723.00000	963	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,003.00000	830	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			689.00000	922	21.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,069.00000	888	21.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			942.00000	1,236	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			671.00000	553	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			899.00000	1,178	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			729.00000	594	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			670.00000	902	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,099.00000	918	21.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			632.00000	863	21.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,161.00000	979	21.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,154.00000	1,488	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			484.00000	404	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,037.00000	1,359	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			567.00000	475	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			706.00000	942	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,036.00000	858	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			595.00000	825	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,225.00000	1,042	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			561.00000	790	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,291.00000	1,106	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			632.00000	863	21.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,161.00000	979	21.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			723.00000	963	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,003.00000	830	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			651.00000	882	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,130.00000	948	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			613.00000	844	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,193.00000	1,010	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	1,094	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			0.00000	660	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	1,049	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			0.00000	715	21.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	882	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			0.00000	948	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	844	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			0.00000	1,010	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	808	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			0.00000	1,074	22.08	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	13.10	Call			0.00000	773	22.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			0.00000	1,139	22.23	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.63900		273.68500		0.00	0.00	0	661.00
ALBI On 06/11/2008 Index Future	265.00	Call			87,106.00000	86,581	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			256.00000	191	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			281.90600		281.95300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			290.16000		290.25000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.53200		115.51500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.94500		118.92700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.40400		122.38500		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.39600		275.43400		0.00	0.00	0	150.00
GOVI On 06/11/2008 jGovi	274.00	Call			24,864.00000	23,910	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,524.00000	9,950	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.53000		283.56900		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			291.77600		291.81400		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			348.22900		348.33800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.82100		10.84400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.53700		9.55600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.80000		8.80400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.74600		9.77000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.36800		9.40100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.38300		9.41200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.27000		9.29500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.20000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.06900		12.06100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.65500		11.65900		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 07/05/2009 jFra			10.99700		11.04200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.33200		10.34500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.96100		9.97900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.41600		10.44500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.02400		10.06300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.67100		9.72000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.43600		9.41100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.36200		9.38800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.18900		9.21800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.10600		9.08300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.98300		9.01500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.86400		8.89700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.83500		11.84500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.95900		11.97800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.16000		12.17300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			264.09800		264.16700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			271.89900		271.96900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.80600		279.87600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.40400		9.37400		3.00	0.00	0	8,722.00
R153 On 06/11/2008 Bond Future	9.25	Call			300.00000	262	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			510.00000	523	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			158.00000	131	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			793.00000	816	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.07900		8.92700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,798.00000	1,618	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			232.00000	275	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.70600		8.33200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,289.00000	1,998	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,140.00000	1,319	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.88800		8.87000		8.80	0.00	0	9,373.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,020.00000	918	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,718.00000	1,721	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,829.00000	3,705	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			246.00000	227	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,687.00000	7,579	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			15.00000	11	9.20	0.00	0	300.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future			8.76400	8.72300		8.80	1,288,339.30	10	5,104.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,712.00000	2,561	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		2,559.00000	2,640	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		4,363.00000	4,177	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,423.00000	1,469	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		7,482.00000	7,264	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		514.00000	528	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		5,328.00000	5,129	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,025.00000	1,058	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.64100	8.56300		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,658.00000	4,371	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,269.00000	2,412	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.59500	8.58200		0.00	0.00	0	5,045.00
R186 On 06/11/2008 Bond Future	8.50	Call		394.00000	323	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		1,243.00000	1,306	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.49800	8.47500		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		7,658.00000	7,422	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		14.00000	16	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.40700	8.36900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,507.00000	6,141	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		183.00000	213	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.91100	11.92500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		261.00000	239	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,198.00000	1,172	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.17500	11.20200		0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		6.00000	6	0.06	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		29.00000	27	0.06	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.20600	11.21700		0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		108.00000	108	0.44	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		172.00000	169	0.44	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.99200	8.98200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		231.00000	198	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,304.00000	1,317	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.82500	8.82100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,358.00000	2,333	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		453.00000	446	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.66200	8.65600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		3,175.00000	3,147	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		613.00000	611	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.88700	8.86200		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	8.50	Call			51.00000	33	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,217.00000	2,346	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.76000		8.72100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,254.00000	3,052	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			221.00000	247	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.63600		8.57400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,025.00000	2,753	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			592.00000	679	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.87800		8.85400		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			43.00000	27	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,324.00000	2,460	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.76100		8.72300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,421.00000	3,204	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			164.00000	187	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.65000		8.59100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,095.00000	2,813	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			566.00000	653	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.98500		8.96900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,897.00000	3,959	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.79500		8.75600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,277.00000	2,155	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			415.00000	441	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.61200		8.53900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,490.00000	2,301	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			803.00000	883	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.85100		8.83700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			35.00000	23	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,256.00000	2,336	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.74000		8.71500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			3,498.00000	3,347	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			117.00000	127	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.64000		8.59600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,047.00000	2,823	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			482.00000	542	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.20100		8.18900		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
R209 On 06/11/2008 Bond Future	7.75	Put			4,107.00000	4,215	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.11800		8.09800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			7,581.00000	7,399	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 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			8.04000		8.00900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,390.00000	8,105	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2.00000	3	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.85900		271.89800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			279.88900		279.92800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.02900		288.06700		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.45560		6.67180		21.18	64,556.00	10	4,849.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			219.00000	163	22.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			197.00000	358	22.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			219.00000	163	22.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			197.00000	358	22.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Call			163.00000	126	23.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.80	Put			292.00000	470	23.22	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Call			148.00000	116	23.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.85	Put			327.00000	510	23.57	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call			123.00000	95	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put			401.00000	589	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call			266.00000	195	21.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put			144.00000	289	21.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Call			241.00000	178	21.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.60	Put			170.00000	323	21.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Call			508.00000	361	19.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.20	Put			37.00000	106	19.35	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Call			427.00000	303	19.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.30	Put			56.00000	147	19.85	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call			355.00000	254	20.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put			84.00000	199	20.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Call			293.00000	213	21.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.50	Put			121.00000	257	21.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Call			199.00000	149	22.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.70	Put			227.00000	394	22.52	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call			135.00000	106	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put			363.00000	551	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Call			112.00000	84	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.00	Put			440.00000	629	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Call			551.00000	394	19.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.15	Put			29.00000	89	19.17	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Call			467.00000	331	19.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.25	Put			45.00000	126	19.60	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Call			390.00000	278	20.18	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.35	Put			69.00000	172	20.18	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	6.45	Call		323.00000	233	20.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		101.00000	227	20.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Call		180.00000	137	22.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.75	Put		258.00000	431	22.87	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Call		266.00000	195	21.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.55	Put		144.00000	289	21.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		102.00000	75	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		480.00000	669	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Call		102.00000	75	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.05	Put		480.00000	669	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		82.00000	58	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		560.00000	753	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Call		63.00000	45	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.25	Put		641.00000	839	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Call		48.00000	34	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.35	Put		726.00000	929	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Call		323.00000	233	20.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.45	Put		101.00000	227	20.84	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Call		123.00000	95	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.95	Put		401.00000	589	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Call		82.00000	58	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.15	Put		560.00000	753	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Call		355.00000	254	20.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.40	Put		84.00000	199	20.51	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Call		135.00000	106	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.90	Put		363.00000	551	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Call		93.00000	66	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.10	Put		521.00000	710	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Call		72.00000	51	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	7.20	Put		600.00000	796	23.92	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Call		0.00000	429	18.99	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.10	Put		0.00000	73	18.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.54880	6.76870		19.34	0.00	0	410.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		326.00000	268	20.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		307.00000	469	20.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		287.00000	239	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		369.00000	540	20.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		270.00000	226	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		402.00000	577	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		254.00000	210	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		435.00000	611	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		239.00000	195	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		470.00000	646	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		347.00000	284	20.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		278.00000	435	20.21	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	6.60	Call			392.00000	319	19.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			223.00000	370	19.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			369.00000	301	19.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			250.00000	402	19.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			575.00000	452	18.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			106.00000	203	18.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			504.00000	402	18.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	253	18.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			444.00000	359	19.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			175.00000	310	19.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			306.00000	253	20.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			337.00000	504	20.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			270.00000	226	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			402.00000	577	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			212.00000	167	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			544.00000	719	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			612.00000	480	18.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			93.00000	181	18.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			539.00000	427	18.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			120.00000	228	18.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			473.00000	380	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			155.00000	281	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			417.00000	339	19.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			199.00000	340	19.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			225.00000	181	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			507.00000	682	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			650.00000	509	17.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			81.00000	160	17.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			504.00000	402	18.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	253	18.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			347.00000	284	20.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			278.00000	435	20.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			417.00000	339	19.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			199.00000	340	19.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			225.00000	181	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			507.00000	682	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			200.00000	155	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			581.00000	756	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			189.00000	143	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			620.00000	794	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			161.00000	122	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			692.00000	873	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			137.00000	103	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			768.00000	954	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			174.00000	132	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
ZAAD On 16/03/2009 Currency Future	7.25	Put			656.00000	833	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			148.00000	112	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			730.00000	913	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			306.00000	253	20.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			337.00000	504	20.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			161.00000	122	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			692.00000	873	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			473.00000	380	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			155.00000	281	19.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			369.00000	301	19.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			250.00000	402	19.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			254.00000	210	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			435.00000	611	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			200.00000	155	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			581.00000	756	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			0.00000	573	17.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			0.00000	124	17.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			0.00000	509	17.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			0.00000	160	17.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.63720		6.84950		19.17	0.00	0	100.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			398.00000	346	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			398.00000	559	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			418.00000	363	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			369.00000	525	19.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			361.00000	317	20.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			461.00000	629	20.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			344.00000	303	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			494.00000	666	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			328.00000	286	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			528.00000	699	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			312.00000	270	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			563.00000	733	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			460.00000	397	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			311.00000	460	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			619.00000	522	18.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			169.00000	285	18.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			560.00000	477	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			210.00000	340	18.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			507.00000	436	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			257.00000	399	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			379.00000	331	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			429.00000	594	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			284.00000	240	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			635.00000	803	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			688.00000	573	17.90	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	6.30	Put		139.00000	236	17.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		619.00000	522	18.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		169.00000	285	18.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		379.00000	331	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		429.00000	594	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		460.00000	397	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		311.00000	460	19.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		284.00000	240	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		635.00000	803	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		251.00000	213	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		702.00000	875	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		221.00000	188	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		772.00000	951	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		195.00000	166	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		845.00000	1,028	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		483.00000	416	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		283.00000	429	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		439.00000	380	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		339.00000	492	19.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		398.00000	346	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		398.00000	559	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		298.00000	255	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		598.00000	767	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		267.00000	226	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		668.00000	839	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		236.00000	200	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		736.00000	913	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		208.00000	177	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		808.00000	989	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		221.00000	188	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		772.00000	951	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		533.00000	456	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		233.00000	369	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		483.00000	416	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		283.00000	429	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		298.00000	255	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		598.00000	767	20.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		0.00000	630	17.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		0.00000	193	17.57	0.00	0	0.00

Total for Derivatives:

10,145,867,469.30

125,352

455,125.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								10,145,867,469.30	125,352	455,125.00
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